



The Chinese University of Hong Kong

CUHK Workshop on Econometrics

April 21, 2018

**Workshop Location: Room 918, Esther Lee Building, CUHK**

- 9:00-10:00      Guanhao Feng, City University of Hong Kong  
*Taming the Factor Zoo*
- 10:00-11:00      Kengo Kato, The University of Tokyo  
*CLT and Bootstrap for Sample Averages and Incomplete U-statistics in High Dimensions*
- 11:00-11:30      Tea Break
- 11:30-12:30      Zhonghao Fu, Fudan University  
*Consistent Testing for Structural Change in Time Series Regression Models via the Fourier Transform*
- 12:30-14:00      Lunch (by invitation)
- 14:00-15:00      Tso-Jung Yen, Academia Sinica  
*Estimating Links of a Network from Time to Event Data*
- 15:00-16:00      Xu Han, City University of Hong Kong  
*Shrinkage Estimation of Factor Models with Global and Group-Specific Factors*
- 16:00-16:30      Tea Break
- 16:30-17:30      Yu Zhou, Fudan University  
*Rank Estimation of Two-dimensional Discrete Choice Models*
- 17:30-18:30      Le-Yu Chen, Academia Sinica  
*Best Subset Binary Prediction*
- 18:30              Dinner (by invitation)