<u>2016 Tsinghua International Conference on Econometrics</u>

Date: June 28 - 29, 2016

Venue: Shun De 418

<u>Conference Schedule (Day 1)</u>

Opening Speech 8:30 8:40	**Chong-En Bai** (Associate Dean, School of Economics and Management, Tsinghua University) **Qi Li** (International School of Economics and Management, Capital University of Economics and Business)
Keynote Speech 8:40 9:25	**Peter Robinson** (London School of Economics) *Adaptive Estimation in Multiple Time Series with Independent Component Errors*
9:25 9:35	BREAK
Contributed Session 9:35 11:50	Chair: Shengjie Hong (Tsinghua University) **Xiaojun Song** (Peking University) *Specification Test for the Propensity Score* **Yu Sun** (Capital University of Economics and Business) *Fix-b Inference for Difference in Differences Estimation* **Zaichao Du** (Southwestern University of Finance and Economics) *Backtesting Expected Shortfall*
12:00 14:00	LUNCH
Keynote Speech 14:00 14:45	**Juan Carlos Escanciano** (Indiana University Bloomington) *Locally Robust Semiparametric Estimation*
Keynote Speech 14:45 15:30	**Jiti Gao** (Monash University) *Nonlinear Panel Data Models Based on Sieve Estimation*
15:30 15:40	BREAK
Contributed Session 15:40 17:10	Chair: Lin Zhu (Tsinghua University) **Yonghong An** (Texas A&M University) *A Structural Analysis of Procurement Auctions with Incomplete Contracts* **Jing Tao** (University of Washington) *A Simple Nonparametric Estimator for Random Coefficients Logit Demand Models*

Conference Schedule (Day 2)

Keynote Speech 8:40 9:25	**Liangjun Su** (Singapore Management University) *Identifying Latent Grouped Patterns in Panel Data Models with Interactive Fixed Effect*
9:25 9:35	BREAK
Contributed Session 9:35 11:50	Chair: Xu Han (City University of Hong Kong) **Ye Chen** (Capital University of Economics and Business) *Spurious Regressions with Moderately Explosive Processes* **Ji-Liang Shiu** (Renmin University) *Internally Consistent Estimation of Nonlinear Panel Data Models with Correlated Random Effects* **Xu Han** (City University of Hong Kong) *Shrinkage Estimation of Factor Models with Global and Group-Specific Factors*