Tsinghua International Conference in Econometrics

May 23-24，2014

Program

Venue: Room 418, Shunde Building, Tsinghua University

May 23, 2014

8:30-8:50	Registration
8:50-9:00	Welcome Remarks
Session 1:	*Chair: Jushan Bai, Tsinghua University and Columbia University*
9:00-9:45	Keynote Speech: Chunrong Ai, University of Florida *"Estimation of Spatial Regression with Nonparametric Weighting Function"*
9:45-10:15	Chuan Goh, University of Wisconsin-Milwaukee *"Estimation of Semiparametric Single-Index Models with Covariates Having Unbounded Support"*
10:15-10:45	Yiguo Sun, University of Guelph *"Semiparametric Mixed Regressive Spatial Autoregressive Regression Models with Varying Coefficients and Unknown Spatial Weighting Function"*
10:45-11:00	Coffee Break
11:00-11:30	Badi H. Baltagi (Syracuse University), Qu Feng* (Nanyang Technological University), Chihwa Kao (Syracuse University) *"Estimation of Heterogeneous Panels with Structural Breaks"*
11:30-12:00	Keunkwan Ryu（Seoul National University） *"Double Differencing May Confound Natural Interaction with Treatment Effect: Racial Bias in Refereeing as a Statistical Artifact"*
12:00-2:00	Lunch
Session 2:	*Chair: Qi Li, Tsinghua University and Texas A&M University*
2:00-2:45	Keynote Speech: Bruce Hansen, University of Wisconsin-Madison *"Robust Inference"*
2:45-3:15	Shengjie Hong（Tsinghua University） *"Inference on Moment Inequalities with Unknown Functions"*
3:15-3:45	Xu Cheng* (University of Pennsylvania) and Zhipeng Liao (UCLA) *"Select the Valid and Relevant Moments: An Information-Based LASSO for GMM with Many Moments"*
3:45-4:00	Coffee Break

4:00-4:30 Yonghong An* (Texas A& M University and University of Connecticut), Xun TANG (University of Pennsylvania)
"Identification and Estimation of Incomplete Contracts"

4:30-5:00 Ray Yeutien Chou, Tso-Jung Yen, Yu-Min Yen* (Academa Sinica)
"Robust Estimations of Approximate Factor Models via Sparse Matrix Decomposition"

5:00-5:30 Tao Zou*（Peking University）, Songxi Chen (Iowa State University)
"Extracting Short Rate Information and Market Price of Risk from Bond Prices"

May 24, 2014

Session 3: *Chair:* Shengjie Hong, Tsinghua University

8:30-9:15 Keynote Speech: Frank Kleibergen, Brown University
"Efficient Subset Inference in Linear Instrumental Variables Regression"

9:15-9:45 EunYi Chung*（UIUC）and Joseph P. Romanoy (Stanford University）
"Multivariate and Multiple Permutation Tests"

9:45-10:15 Peter C. B. Phillips (Yale University) and Ye Chen*（Singapore Management University）
"Limit theory of Restricted Likelihood Ratio Test in Predictive Regression"

10:15-10:30 Coffee Break

10:30-11:00 Xu Han (City University of Hong Kong)
"Tests for Overidentifying Restrictions in Factor-Augmented VAR Models"

11:00-11:30 Yichong Zhang (Duke University)
"Semiparametric Efficient Estimation of Quantile Treatment Effect in A Partial Linear Model with Binary Endogenous Treatment"

11:30-12:00 Guillaume Chevillon (ESSEC Business School), Sophocles Mavroeidis (Oxford), Zhaoguo Zhan* (Tsinghua University)
"Robust Inference in Structural VARs with Long-run Restrictions"