2015 Tsinghua International Conference on Econometrics

Date: 14 May 2015 – 15 May 2015

Venue: Shun De 215

Conference Schedule (Day 1)

Opening Speech 8:30 – 8:40	**Chong-En Bai** (Department of Economics Chair, Tsinghua University)
Keynote Speech 8:40 – 9:40	**Arthur Lewbel** (Boston College) *Necessary Luxuries: A New Social Interactions Model, Applied to Keeping Up With the Joneses in India*
9:40 – 10:00	COFFE BREAK
Session 1 10:00 – 12:00	Chair: Jen-Che Liao (Academia Sinica) **Jin Yan** (Chinese University of Hong Kong) *Semiparametric Estimation of the Random Utility Model with Rank-Ordered Choice Data* **Zhentao Shi** (Chinese University of Hong Kong) *Econometric Estimation with High-Dimensional Moment Equalities* **Jen-Che Liao** (Academia Sinica) *Estimation and Inference of Nonparametric Sample Selection Models with Heteroskedasticity*
12:00 – 14:00	LUNCH
Session 2 14:00 – 16:00	Chair: Xi Qu (Shanghai Jiao Tong University) **Yiguo Sun** (University of Guelph) *Semiparametric Smooth Coefficient Spatial Autoregressive Model* **Xinyu Zhang** (Capital University of Finance and Economics) *Spatial Weights Matrix Selection for Spatial Autoregressive Models* **Xi Qu** (Shanghai Jiao Tong University) *Estimation of Spatial Dynamic Panel Data Models with Endogenous Time Varying Spatia*
16:00 – 16:20	COFFEE BREAK
Session 3 16:20 – 17:40	Chair: Lin Zhu (Tsinghua University) **Bin Wang** (Shanghai Jiao Tong University) *Nonparametric Estimation of Jump Diffusion Models* **Yun Wang** (University of International Business and Economics) *The Distribution of the Mean Reversion Estimator in the Ornstein-Uhlenbeck Process*
18:00	DINNER

Conference Schedule (Day 2)

Keynote Speech 8:40 – 9:40	**Joris Pinkse** (Pennsylvania State University) *Identification and Estimation of Production Functions when Investment Depends on Errors and may not be Monotonic in Productivity*
9:40 – 10:00	COFFE BREAK
Session 1 10:00 – 12:00	Chair: Wei Lin (Capital University of Finance and Economics) **Xu Han** (City University of Hong Kong) *Estimation and Inference in Over-identified Structural Factor-Augmented VAR Models* **Yundong Tu** (Peking University) *Root-n Consistent Density Estimation in Semiparametric Regression Models* **Wei Lin** (Capital University of Finance and Economics) *Semiparametric Estimation of Interval-valued Time Series Using Extreme Value Approach*
12:00 – 14:00	LUNCH
Session 2 14:00 – 15:20	Chair: Shengjie Hong (Tsinghua University) **Yu-Chin Hsu** (Academia Sinica) *Model Selection Tests for Conditional Moment Restriction Models* **Lin Zhu** (Tsinghua University) *Identification and Estimation of Current Status Data With Finite Discrete Support*
15:20 – 15:40	COFFEE BREAK
Session 3 15:40 – 17:00	Chair: Lin Zhu (Tsinghua University) **Ji-Liang Shiu** (Renmin University) *Identification and Estimation of Single Index Models with Measurement Error* **Shengjie Hong** (Tsinghua University) *Identification and Estimation of Strategic Misreporting*
18:00	DINNER