

2012 Tsinghua International Conference in Econometrics

May 15-16, 2012

May 15

Session 1: *Chair, Jushan Bai, Tsinghua University*

8:50-9:00 Opening Remarks

Chong-En Bai, Associate Dean and Chair of Economics Department, School of Economics and Management, Tsinghua University

9:00-9:45 Peter Robinson, London School of Economics (invited talk)
Gaussian Pseudo-maximum Likelihood Estimation of Fractional Time Series Models

9:45-10:30 Giuseppe Cavaliere, University of Bologna (invited talk)
Unit Roots in Bounded Time Series

10:30-11:00 Coffee Break

11:00-11:30 Tong Li, Vanderbilt University
Partial Identification in Auctions with Selective Entry

11:30-12:00 Jes ús Gonzalo, Universidad Carlos III de Madrid
Co-summability from Linear to Non-linear Co-integration

12:30-2:00 Lunch

Session 2: *Chair, Zhijie Xiao, Boston College*

2:15-3:00 Anil Kumar Bera, University of Illinois (invited talk)
History of the First Nonlinear Model in Econometrics

3:00-3:30 Yiguo Sun, University of Guelph
Nonparametric and Semiparametric Estimation and Hypothesis Testing with Nonstationary Time Series

3:30-4:00 Peng Wang, HKUST
Identification and Estimation of Dynamic Factor Models

4:00-4:30 Coffee Break

4:30-5:00 Ryo Okui, Kyoto University
Asymptotic Efficiency in Dynamic Panel Data Models with Factor Structure

5:00-5:30 Liang Chen, Universidad Carlos III de Madrid
Detecting Big Structural Breaks in Large Factor Models

6:00 Dinner

May 16

Session 3: Chair, Qi Li, Tsinghua University

9:00-9:45 Michael Jansson, UC Berkeley (invited talk)
Generalized Jackknife Estimators of Weighted Average Derivatives

9:45-10:15 Zhaoguo Zhan, Tsinghua University
Detecting Weak Identification by Bootstrap

10:15-10:45 Zhenlin Yang, Singapore Management University
LM Tests of Spatial Dependence Based on Bootstrap Critical Values

10:45-11:00 Coffee Break

11:00-11:30 Yingjie Dong, Singapore Management University
Diurnal Adjustments of High-Frequency Financial Data and Their Effects on Intraday Volatility Estimation

11:30-12:00 Ximing Wu, Texas A&M University
Income and Consumption Distributions of Urban China

12:00-12:30 Lei Tian, Lingnam College, Sun Yat-Sen University
A Comparative Analysis of Different T Effectiveness

1:00 Lunch

2:30 -8:30 Outdoor Activities and Dinner

Organizers:

School of Economics and Management, Tsinghua University

National Institute for Fiscal Studies, Tsinghua University