

Recent Development in Econometrics

3 April, 2025 | 8:55 am – 5:40 pm | Rm918, Eshter Lee Building, CUHK

Programme

8:45 – 8:55 Coffee

8:55 – 9:00 Opening Remark

Session 1: Chair, Merrick Li

9:00 – 10:00 **Han Hong, Stanford**
“Statistical Inference of Optimal Allocations I: Regularities and their Implications/Statistical Tests for Replacing Human Decision Makers with Algorithms”

10:00 – 10:30 Tea break

Session 2: Chair, Xun Lu

10:30 – 11:10 **Yingjie Feng, Tsinghua**
“Uniform Inference for Nonparametric Partitioning-Based M-Estimators”

11:10 – 11:50 **Haitian Xie, Peking U**
“Difference-in-Differences Meets Synthetic Control: Doubly Robust Identification and Estimation”

12:00 – 14:30 Lunch (by invitation)

Session 3: Chair, Ruixuan Liu

14:30 – 15:10 **Bin Peng, Monash**
“Panel Data Estimation and Inference: Homogeneity versus Heterogeneity”

15:10 – 15:50 **Wenyu Zhou, Zhejiang U**
“Testing for the Minimum Spanning Set”

15:50 – 16:20 Tea break

Session 4: Chair, Zhentao Shi

16:20 – 17:00 **Jin Xi, CAS**
“A Synthetic Business Cycle Approach to Causal Inference for Nonstationary Macroeconomic Data”

17:00 – 17:40 **Weiguang Liu, UCL**
“Prediction Sets and Conformal Inference with Censored Outcomes”

18:00 – Dinner (by invitation)