



CUHK Workshop Recent Advancement in Causal Inference, Network and Financial Econometrics

October 25, 2024 (Fri) · 8:55 - 17:50 | Room 918 · Esther Lee Building · CUHK

Programme

8:45 - 8:55	Coffee
8:55 - 9:00	Opening Remark
Session 1 (Chair: Xun Lu)	
9:00 - 9:40	Degui Li (Macau) "Estimation of Grouped Time-Varying Network Vector Autoregressive Models"
9:40 - 10:20	Shuyang Sheng (CUHK Shenzhen) "Social Interactions with Endogenous Group Formation"
10:20 - 10:50	Tea break
Session 2 (Chair: Ruixuan Liu)	
10:50 - 11:30	Zhengfei Yu (Tsukuba) "Empirical Balancing Covariate Adjustment for Regression Discontinuity Designs"
11:30 - 12:10	Lin Liu (SJTU) "Statistical Inference of GLMs and Causal Effects in Observational Studies under Proportional Asymptotics"
12:15 - 14:00	Lunch (by invitation)
Session 3 (Chair: Merrick Li)	
14:00-14:40	Yang Zu (Macau) "Testing Explosive Bubble in Intraday High-frequency Data"
14:40-15:20	Qiyuan Li (HKU) "Uniform Inference for High-Frequency Data"
15:20-15:50	Tea break
Session 4 (Chair: Zhentao Shi)	
15:50-16:30	Jia Chen (Macau) "Estimating Time-varying Networks for High-Dimensional Time Series"
16:30-17:10	Jin Seo Cho (Yonsei) "GMM Estimation with Brownian Kernels Applied to Income Inequality Measurement"
17:10-17:50	Xuwen Yu (Fudan) "A Test for Convergence Horizon"
18:15-	Conference Dinner (by invitation)