MONASH University

MONASH BUSINESS SCHOOL

厦門大學 XIAMEN UNIVERSITY

Monash/Xiamen workshop in Finance, Econometrics, Economics and Statistics (FEES) 2020 Program

DAY 1 (MONDAY 9 DECEMBER)

8.30 - 8.45	**Registration**
8.45 – 9.00	**Welcome (Gary Magee, Monash Business School)**
9.00 - 10.30	**Session 1 (Financial Market Applications)** Chair: Param Silvapulle (Monash University) **Demographic Distribution and Bond Pricing: A Semi-parametric Affine Arbitrage-free Yield Curve Model** Presenter: Linlin Niu (Xiamen University) **Fund Flows and Performance under Unobservable Dynamic Managing Ability** Presenter: Jingrui Xu (Xiamen University) **Carbon Leakage through Global Investment Network** Presenter: Xiaoyi Han (Xiamen University)
10.30 - 11.00	**Morning Tea**
11.00 - 12.30	**Session 2 (New Econometric Tools)** Chair: Linlin Niu (Xiamen University) **Updating Variational Bayes: Fast sequential posterior inference** Presenter: Catherine Forbes (Monash University) **Quantiles, Expectiles and Jackknife Model Averaging in Ultra-High Dimensional Regressions** Presenter: Yundong Tu (Guanghua School of Management) **Robust Structural Estimation** Presenter: Jiaming Mao (Xiamen University)
12.30 – 2.00	**Lunch**
2.00 - 3.30	**Session 3 (Climate and Agricultural Economics)** Chair: Wenying Yao (Deakin University) **Time-varying and Seasonal Patterns in Climate Change: A nonparametric approach** Presenter: Li Chen (Xiamen University) **Assessing impacts of extreme temperatures on wheat crops in North Western Vic** Presenter: Yufeng Mao (Monash University) **How Extensive are Air Pollution Spillovers? An Application to China's Manufacturing Productivity** Presenter: Shihe Fu (Xiamen University)
3.30 - 4.00	**Afternoon Tea**
4.00 - 5.30	**Session 4 (Models with Large Panel Datasets)** Chair: Benjamin Wong (Monash University) **Panel Forecasting with Asymmetric Grouping** Presenter: Didier Nibbering (Monash University) **Robust M-Estimation for High Dimensional Regression on Large Panel Data** Presenter: Huanjun Zhu (Xiamen University) **Forecasting with nonstationary and stationary factors: Inference theory and empirical application** Presenter: Bodha Hannadige Sium (Monash University)
6.00PM	**Conference Dinner – Bamboo House, 47 Little Bourke Street, Melbourne (China Town)**

DAY 2 (TUESDAY 10 DECEMBER)

8.30 - 10.30	**Session 5 (Spatial and Panel Econometrics)** Chair: Li Chen (Xiamen University) **Conditions for α-Mixing Linear Random Fields: with Applications to Spatial Econometric Models** Presenter: Xingbai Xu (Xiamen University) **Most powerful quadratic test against high dimensional free alternatives** Presenter: Sombut Jaidee (Monash University) **Panel Data Models with Potentially Misspecified Unknown Factors** Presenter: Bin Peng (Deakin University) **Latent Group Structures with Heterogeneous Distributions: Identification and Estimation** Presenter: Xuan Leng (Xiamen University)
10.30 - 11.00	**Morning Tea**
11.00 - 12.15	**Keynote (Oliver Linton, Cambridge University)** Chair: Jiti Gao (Monash University) A ReMeDi for Microstructure Noise
12.15 - 1.30	**Lunch**
1.30 - 3.00	**Session 6 (Identification)** Chair: Huanjun Zhu (Xiamen University) **Nonparametric Identification of Double Auctions Using Price Data** Presenter: Huihui Li (Xiamen University) **Weak Instruments Test in Discrete Choice Models** Presenter: Lina Zhang (Monash University) **Practical Aspects of Using Quadratic Moment Conditions in Linear Dynamic Panel Data Models** Presenter: Andrew Adrian Yu Pua (Xiamen University)
3.00 - 3.30	**Afternoon Tea**
3.30 - 5.00	**Session 7 (Applications with Public Spending and Expenditure)** Chair: Natalia Bailey (Monash University) **A Time-Varying Modeling of Fertility and the Personal Exemption** Presenter: Ying Zhou (Monash University) **Capital Income Taxation and Self-fulfilling Aggregate Instability** Presenter: Jianpo Xue (Xiamen University) **Nonparametric Estimation in Panel Data Models with Heterogeneity and Time–Varyingness** Presenter: Jiti Gao (Monash University)
5.00 - 5.15	**Closing (Rob Hyndman, Monash Business School)**