

Conference Program

June 12-14, 2017

Building 2, Guanghua School of Management, Peking University

June 12, 2017

16:30-18:00	Registration	1st floor, Guanghua Guest House
18:00-20:00	Welcome Reception	

June 13, 2017

08:30-08:45	Registration	Outside Room 109
-------------	---------------------	-------------------------

08:45-09:00	Welcome Speech	
	Chair: Yundong Tu , Peking University	
	Xiaohong Chen , Yale University	
	Pei Sheng (Qian) Li , Renmin University	
	Patricia S. S. Chan , HKUST	

09:50-10:10	Coffee Break
-------------	---------------------

Parallel Session 1A/1B

Session 1A	Room 109
-------------------	-----------------

Chair: Tao Zou, The Australian National University

10:10-10:35	Dacheng Xiu , University of Chicago
	Jeffrey Pfeffer , University of California Berkeley

10:35-11:00	Chuanhai Zhang , Zhongnan University of Economics and Law
	A New Era of Digital Marketing: The Role of Social Media
	John P. Kotler , University of Illinois at Chicago

11:00-11:25	Qiyang Wang , The University of Sydney
	Model Checking for Hardware Verification

Session 1B	Room 213
-------------------	-----------------

Chair: Tingting Cheng, Nankai University

10:10-10:35	Chaohua Dong , Southwestern University of Finance and Economics
	Addressing the Problem of Information Asymmetry in the Market
	Adnan H. Kassar , University of North Carolina at Charlotte

10:35-11:00	Yingying Dong , University of California Irvine
	Regulation of Digital Markets: A Case Study

June 13, 2017

11:00-11:25	Heng Chen , Bank of Canada <i>Robust Wavelet Based Tests for Asymptotic Power of Unit Root and Log-Memory</i>	
11:25-13:00	Lunch	B1, Guanghua Guest House
	Invited Session I Chair: Xiaojun Song , Peking University	Room 109
13:00-13:40	Yanqin Fan , Washington University <i>Path-Dependent Model Estimation by Data</i>	
13:40-14:20	Juan Carlos Escanciano , Indiana University <i>Separate Identification of Functional</i>	
14:20-14:35	Coffee Break	
	Parallel Session 2A/2B	
	Session 2A Chair: Chaohua Dong , Southwestern University of Finance and Economics	Room 109
14:35-15:00	Qingliang Fan , Xiamen University <i>Large Sample Size Unbiased Regression A Penalized Quasi-Maximum Likelihood Estimator</i>	
15:00-15:25	Geert Mesters , Universitat Pompeu Fabra <i>Detecting Growth in Seismicity: Large Panels</i>	
15:25-15:50	Xiaohui Zhang , University of Exeter <i>Tolerance and Sample Effects on the Validity of Self-Reporting Surveys Data</i>	
	Session 2B Chair: Ye Chen , Capital University of Economics and Business	Room 213
14:35-15:00	Ying Wang , Peking University <i>Adaptive Estimation of Cointegration Models by Non-Uniformity</i>	
15:00-15:25	Hsein Kew , Monash University <i>Level Shift in the Power Spectral Density of a Nonstationary Process</i>	<i>Nonstationary Process</i>
15:25-15:50	Tingting Cheng , Nankai University <i>Modeling and Simulation of Pedestrian Regime</i>	
15:50-16:05	Coffee Break	

June 13, 2017

Parallel Session 3A/3B

Session 3A

Room 109

Chair: Xuexin Wang, Xiamen University

16:05-16:30 **Patrick Wongsart**, Newcastle University
Cohort Analysis and Cohort Dynamics

16:30-16:55 **Artem Prokhorov**, University of Sydney
*A New Measure of Vector Dependence, with Applications to
Real Cognition*

16:55-17:20 **Young C. Joo**, Chung-Ang University
Robust Selection in Linear Regression and S-shaped Utility

17:20-17:45 **Yin Liao**, Queensland University of Technology
*Modeling the Causal Effects of User Selection in
Modeling*

Session 3B

Room 213

Chair: Yu-Chin Hsu, Academia Sinica

16:05-16:30 **Zhengtao Shi**, The Chinese University of Hong Kong
A Statistical Model for Individual Heterogeneity

16:30-16:55 **Tao Zou**, The Australian National University
New Time Analysis

16:55-17:20 **Wang Miao**, Peking University
*Identifying Causal Effects with Panel Data for Unobserved
Covariates*

17:20-17:45 **Pedro H. C. Sant' Anna**, Vanderbilt University
Panel Data with Right-Censored Data

June 14, 2017

08:45-09:00

Registration

Invited Session II

Chair: JihaYh

Room 109

June 14, 2017

Invited Session III

Room 109

Chair: Hsein Kew, Monash University

13:30-14:10

Elie Tamer, Harvard University

Issue of Power and the Role of the Market

14:10-14:50

Liangjun Su, Singapore Management University

Identifying Latent Spatial Networks

14:50-15:05

Coffee Break

Parallel Session 5A/5B

Session 5A

Room 109

Chair: Wang Miao, Peking University

15:05-15:30

Yuya Sasaki, Johns Hopkins University

A Unified Robustness Measure for Shape and Mean Curvature
Regularity of the Geometric Mean

15:30-15:55

Dante Amengual, CEMFI

Non-Testable Latent Variables

15:55-16:20

Naijing Huang, Central University of Finance and Economics

Wealth Effect and the Role of the Market in the Equity Premium Puzzle
The Role of the Market in the Equity Premium Puzzle

Session 5B

Room 213

Chair: Shuo Li, Tianjin University of Finance and Economics

15:05-15:30

Yoosoon Chang, Indiana University

Identifying and Estimating the Long-Run Effect of Innovation
Aggregate Capital

15:30-15:55

Tsung-Chih Lai, Feng Chia University

A Double Local Polynomial Method for Cointegration

15:55-16:20

Sung Y. Park, Chung-Ang University

Market Design for E-commerce