CUHK Workshop:
Advances in Econometrics, Machine Learning, and Big Data

Jun 8-9, 2023
Room 918, 9/F, Esther Lee Building, CUHK

Programme

Jun 8, 2023

8:55 **Opening Remark**

Session 1 (Session Chair: Zhentao Shi)

9:00-9:50 Policy Choice in Time Series by Empirical Welfare Maximization
Toru Kitagawa, Brown University

10:00-10:50 Three-Dimensional Factor Models with Global and Local Factors
Xun Lu, The Chinese University of Hong Kong

11:00-11:50 On Lasso for High Dimensional Predictive Regression
Zhentao Shi, The Chinese University of Hong Kong

Session 2 (Session Chair: Merrick Li)

2:00-2:50 Eliciting Information from Sensitive Survey Questions
Yonghong An, Texas A&M University

3:00-3:50 What Impulse Response Do Instrumental Variables Identify?
Seojeong Lee, Seoul National University

4:00-4:50 Double Robust Bayesian Inference on Average Treatment Effects
Ruixuan Liu, The Chinese University of Hong Kong

5:00-5:50 Testing Whether Asset Prices Have Pricing Errors
Merrick Li, The Chinese University of Hong Kong

Jun 9, 2023

Session 3 (Session Chair: Qingliang Fan)

9:00-10:00	**Keynote Speech:** Minimax Semiparametric Learning with Approximate Sparsity Whitney Newey, Massachusetts Institute of Technology
10:10-11:00	Self-fulfilling Bandits: Dynamic Selection in Algorithmic Decision-making Ye Luo, The University of Hong Kong
11:10-12:00	Uniform Inference for Nonlinear Endogenous Treatment Effects with High-Dimensional Covariates Qingliang Fan, The Chinese University of Hong Kong