

CUHK WORKSHOP:

# RECENT DEVELOPMENT OF CAUSAL INFERENCE, NETWORK AND PREDICTIONS



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## Programme

- 8:45 – 8:55            Coffee  
8:55 – 9:00            Opening Remark

### **Session 1 (Session Chair: Xun Lu)**

- 9:00 – 9:50            Keynote speech: Linear Estimation of Structural and Causal Effects in  
Nonseparable Panel Data  
Whitney Newey, MIT  
9:50 – 10:10          Tea break

### **Session 2 (Session Chair: Ruixuan Liu)**

- 10:10 – 10:50          On Quantile Treatment Effects, Rank Similarity and Variations of Instrumental  
Variables  
Haiqing Xu, UT Austin  
10:50 – 11:30          A Valid Anderson-Rubin Test under Both Fixed and Diverging Number of Weak  
Instruments  
Wenjie Wang, NTU  
11:30 – 12:10          Robust Instrumental Analysis for Multiple Treatments: Identification Conditions  
and Uniform Inference  
Qingliang Fan, CUHK

### **12:15 – 14:00          Lunch (by invitation)**

### **Session 3: (Session Chair, Merrick Li)**

- 14:00 – 14:50          Keynote speech: Scenario Sampling for Large Supermodular Games  
Brayan Graham, UC Berkeley  
14:50 – 15:10          Tea break  
15:10 – 15:50          Regime-specific Return Predictability in Quantiles  
Yundong Tu, Peking U

15:50 – 16:30 Inference in a Stationary / Nonstationary Autoregressive Time-Varying-Parameter Model  
Ming Li, NUS

16:30 – 16:50 Tea break

**Session 4: (Session Chair, Zhentao Shi)**

16:50 – 17:30 Narrative managed portfolio  
Fuwei Jiang, CUFU

17:30 – 18:10 Economic Forecasts Using Many Noises  
Zhentao Shi, CUHK

**18:20 – Dinner (by invitation)**