CUHK WORKSHOP ON

ECONOMETRICS

28 Oct 2023 (Sat) 8:55 - 17:00 Rm918, Esther Lee Building

Programme

8:55 **Opening Remark**

Session 1 (Session Chair: Xun Lu)

9:00-9:40 Identification and Estimation of Networks with Mismeasured Links
Arthur Lewbel, Boston College (Keynote)

9:40-10:20 Estimating Panel Data Models with Common Factors: A Mundlak Projection Approach
Qu Feng, Nanyang Technological University

Session 2 (Session Chair: Zhentao Shi)

10:40-11:20 Constrained Classification and Policy Learning
Shosei Sakaguchi, The University of Tokyo

11:20-12:00 Policy Learning Under an Inequality Constraint
Yue Fang, The Chinese University of Hong Kong, Shenzhen

12:00-14:00 **Lunch (by invitation)**

Session 3 (Session Chair: Merrick Li)

14:00-14:40 Kolmogorov-Smirnov Type Testing for Structural Breaks: A New Adjusted-Range Based Self-Normalization Approach
Yongmiao Hong, University of Chinese Academy of Sciences (Keynote)

14:40-15:20 Disentangling Structural Breaks in High Dimensional Factor Models
Bonsoo Koo, Monash University

Session 4 (Session Chair: Ruixuan Liu)

15:40-16:20 Ranking Inferences Based on the Top Choice of Multiway Comparisons
Weichen Wang, The University of Hong Kong

16:20-17:00 On the Instrumental Variable Estimation with Many Weak and Invalid Instruments
Qingliang Fan, The Chinese University of Hong Kong

17:30 **Dinner (by invitation)**