

CUHK Workshop

Recent Advances in Econometrics

19 December, 2025
Room 505, Esther Lee Building, CUHK

Programme

19 December, 2025

8:45 – 8:55 Registration and Coffee

8:55 – 9:00 Opening Remark by Qingliang FAN

Session 1: Chair, Merrick Li

9:00 – 9:45 Mehmet CANER (NCSU)
“Model Estimation-Free Dense High Dimensional Consistent Precision Matrix Estimators”

9:45 – 10:30 Ying-Ying Lee (UC Irvine)
“Lee Bounds with a Continuous Treatment in Sample Selection”

10:30 – 11:00 Tea break

Session 2: Chair, Xun Lu

11:00 – 11:45 Zhouyu SHEN (Peking U)
“Deep Autoencoders for Nonlinear Factor Models: Theory and Applications”

11:45 – 12:30 Sorawoot SRISUMA (NUS)
“K-means Clustering of CCPs for Estimating Dynamic Discrete Choice Models with Unobserved Heterogeneity”

12:30 – 14:30 Lunch (by invitation)

Session 3: Chair, Zhentao Shi

14:30 – 15:15 Keli XU (Indiana)
“Impulse Responses, Local Projections, and VARs”

15:15 – 16:00 Xia WANG (Renmin U)
“Factor-Augmented Regularized Models with Multiple Structural Breaks”

16:00 – 16:30 Tea break

Session 4: Chair, Ruixuan Liu

16:30 – 17:15 Linqi ZHANG (CUHK)

“Demand Estimation without Outside Good Shares”

17:15 – 18:00 Hyeonseok PARK (DUFÉ)

“A Sensitivity Analysis of the Surrogate Index Approach for Estimating Long-Term Treatment Effects”

18:30 – Conference Dinner (by invitation)
