

# CUHK and CUHK-Shenzhen Joint Workshop Econometrics and Data Sciences

11 Jun, 2026  
Room 916, Esther Lee Building, CUHK

## Programme

8:45 – 8:55 Registration and Coffee

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

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### Session 1: Chair, Merrick Li

9:00 – 9:45 Bernard Salanie (Columbia)

*“Approximating Models: The “What If” Approach to Local Misspecification”*

9:45 – 10:30 Christoph Breunig (Bonn)

*“Unconfoundedness as an Information Constraint”*

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10:30 – 11:00 Tea break

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### Session 2: Chair, Zhentao Shi

11:00 – 11:45 Whitney Newey (MIT)

*“Panel Data Estimation of Individual Demand in Markets with Many Consumers”*

11:45 – 12:30 Zhengfei Yu (Osaka)

*“Inference on the Distribution of Individual Treatment Effects in Nonseparable Triangular Models”*

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12:30 – 14:30 Lunch (by invitation)

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### Session 3: Chair, Xun Lu

14:30 – 15:15 Liangjun Su (Tsinghua)

*“On Factor Models with Regime Switching”*

15:15 – 16:00 Bin Chen (Rochester)

*“Semiparametric Inference in Panel Data with Interactive and High-dimensional Confounding”*

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16:00 – 16:30 Tea break

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**Session 4: Chair, Ruixuan Liu**

16:30 – 17:15 Myung Hwan Seo (UST)

*“SLIM: Stochastic Learning and Inference in Overidentified Models”*

17:15 – 18:00 Yingxing Li (Sun Yat-Sen)

*“Network Regression under Measurement Errors”*

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18:30 – Conference Dinner (by invitation)

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