



MONASH University



XIAMEN University

Joint Workshop on

Economics

Econometrics

Statistics

Dec 11 – 12, 2015
H125, Building H
Monash University
900 Dandenong Road
Caulfield East, VIC 3145

Workshop Program

- **Time:** The 11th and 12th of December, 2015
- **Venue:** Room H1.25, Building H, Caulfield East, Monash University

Program on 11 December, 2015

- 8:30 – 8:45: Registration
- 8:45 – 9:00: Opening Session
 - Chair: Farshid Vahid, Head of the Department of Econometrics and Business Statistics, Monash University
 - Speaker: Professor Colm Kearney, Dean of the Faculty of Business and Economics, Monash University
- 9:00 – 10:30: Keynote Session 1
 - Chair: Maxwell King, Monash University
 - * 9:00 – 9:25
Speaker: Yongmiao Hong, Cornell University
Title: Selection of an Optimal Rolling Window Length in Time-Varying Predictive Regression
 - * 9:30 – 9:55
Speaker: Heather Anderson, Monash University
Title: Forecast Averaging when Model Structure is Uncertain
 - * 10:00 - 10:25
Speaker: Rob Hyndman, Monash University
Title: Exploring the Feature Space of Large Collections of Time Series
- 10:30 - 11:00: Morning tea break
- 11:00 - 12:40: Invited Session 1
 - Chair: Param Silvapulle, Monash University
 - * 11:00 – 11:20
Speaker: Haiqiang Chen, Xiamen University
Title: A New Estimator for Integrated Volatility with Micro-Structure Noise and Jumps

- * 11:25 – 11:45
 Speaker, Bonsoo Koo, Monash University
 Title: How Trade Matching Forms in the Credit Default Swap Market
- * 11:50 – 12:10
 Speaker: Lina Meng, Xiamen University
 Title: Sprawl Globally ? Evidences from the Space
- * 12:15 – 12:35
 Speaker: Mervyn Silvapulle, Monash University
 Title: Goodness-of-fit Tests for GARCH Models
- 12:40 - 14:00: Lunch break
- 14:00 - 15:40: Invited Session 2
 - Chair: Zhengming Qian, Xiamen University
 - * 14:00 – 14:20
 Speaker: Yu Ren, Xiamen University
 Title: Balanced Predictive Regressions
 - * 14:25 – 14:45
 Speaker: George Athanasopoulos, Monash University
 Title: Forecasting with Temporal Hierarchies
 - * 14:50 – 15:10
 Speaker: Yingxing Li, Xiamen University
 Title: A Regime Shift Model with Nonparametric Switching Mechanism
 - * 15:15 – 15:35
 Speaker: Anastasios Panagiotelis, Monash University
 Title: Macroeconomic Forecasting in Data-Rich World
- 15:40 - 16:10: Afternoon tea break
- 16:10 - 17:50: Invited Session 3
 - Chair: Ying Fang, Xiamen University
 - * 16:10 – 16:30
 Speaker: Kai Xia, Xiamen University
 Title: Heterogeneous Trending Panel Data Model with Cross-Sectional Dependence
 - * 16:35 – 16:55
 Speaker: Yanrong Yang, Monash University

Title: Recursive Estimation in Large Panels with Cross-Sectional Dependence

* 17:00 – 17:20

Speaker: Xiaoyi Han, Xiamen University

Title: Bayesian Analysis of Spatial Panel Autoregressive Models with Time-varying Endogenous Spatial Weight Matrices, Common Factors and Random Coefficients

* 17:25 – 17:45

Speaker: Li Chen, Monash University

Title: Linear Regression for Trending Time Series with Endogeneity

- 19:00 - 22:00: Conference dinner by invitation

Program on 12 December, 2015

- 9:00 - 10:30: Keynote Session 2

- Chair: Heather Anderson, Monash University

- * 9:00 – 9:25

- Speaker: Ying Fang, Xiamen University

- Title: Estimating the Growth Effect of FDI using a Quantile Panel Data Model with Partially Varying Coefficients

- * 9:30 – 9:55

- Speaker: Di Cook, Monash University

- Title: Lineplots or Scatterplots to Compare two Time Series

- * 10:00 – 10:25

- Speaker: Maxwell King, Monash University

- Title: Point Optimal Testing: A Survey of the Post 1987 Literature

- 10:30 - 11:00: Morning tea break

- 11:00 - 12:40: Invited Session 4

- Chair: Ye Guo, Xiamen University

- * 11:00 – 11:20

- Speaker: Zhengming Qian, Xiamen University

- Title: The Study on Green Economic Efficiency and Environmental Regulation: Based on the Nonparametric Conditional Efficiency Model

- * 11:25 – 11:45

- Speaker: Haotian Chen, Monash University

- Title: Bayesian Estimation for Partially Linear Models with an Application to Household Gasoline Consumption

- * 11:50 – 12:10

- Speaker: Bin Jiang, Monash University

- Title: Bayesian Rank Selection in Multivariate Regressions

- * 12:15 – 12:35

- Speaker: Han Li, Monash University

- Title: A Flexible Functional Form Approach to Mortality Modelling

- 12:40 - 14:00: Lunch break

- 14:00 - 15:40: Invited Session 5

- Chair: Brett Inder, Monash University
 - * 14:00 – 14:20
 - Speaker: Juan Lin, Xiamen University
 - Title: Copula Specification Tests under General Censorship
 - * 14:25 – 14:45
 - Speaker: Param Silvapulle, Monash University
 - Title: Kernel Estimation of Copula Densities and Applications
 - * 14:50 – 15:10
 - Speaker: Ye Guo, Xiamen University
 - Title: Monetary Policy, Unexpected Changes of Target Interest Rate and Corporate Credit Spreads in China
 - * 15:15 – 15:35
 - Speaker: Wen Chen, Xiamen University
 - Title: China's Position, Trade Revenue and Competitiveness in Global Value Chains: An Analysis Based on Trade in Value Added Accounting Framework
- 15:40 - 16:10: Afternoon tea break
- 16:10 - 17:50: Invited Session 6
 - Chair: Yongmiao Hong, Cornell University
 - * 16:10 – 16:30
 - Speaker: Xiaoping He, Xiamen University
 - Title: Coal Abundance, Economic Transformation and Long-Term Development
 - * 16:35 – 16:55
 - Speaker: Brett Inder, Monash University
 - Title: Data-driven Methods of Measuring Poverty and Their Implications for Development Policy in Timor-Leste.
 - * 17:00 – 17:20
 - Speaker: Qingliang Fan, Xiamen University
 - Title: Virtual World Versus Real World : A Study of The Demand for Cyber Games
 - * 17:25 – 17:45
 - Speaker: Chuhui Li, Monash University
 - Title: Partial Identification of Treatment Effect in Binary Outcome Models: A Health Economics Application
- 17:50 - 18:00: Concluding Session

- Chair: Jiti Gao, Monash University
- Speaker: Yongmiao Hong, Cornell University
- 19:00 - 22:00: Conference dinner by invitation