Inaugural Meeting of Young Econometricians in Asian-Pacific (YEAP) Region

January 15-16, 2015
Guanghua School of Management, Peking University

Sponsored by
Key Laboratory for Mathematical Economics and Quantitative Finance (Peking University),
Ministry of Education
Center for Statistical Science, Peking University

Location: Room 201, Guanghua Building 1, Peking University

Session I: Time Series Econometrics
Chair: **Jiawen Xu** (Shanghai University of Finance and Economics)

11:20-11:50	CAY Revisit: A Fractional Time Series Analysis (Yu Ren and Tian Xie) Speaker: **Tian Xie** (Wuhan University)
11:50-12:20	Averaging Estimators for Cointegrated Vector Autoregressive Models (Yundong Tu and Yanping Yi) Speaker: **Yanping Yi** (Shanghai University of Finance and Economics)
12:20-14:00	**Lunch** **-**

Session II: Microeconometrics: Identification and Estimation

Chair:

Fixed Effects (Liangjun Su and Yonghui Zhang)

Speaker: **Yonghui Zhang** (Renmin University of China)

18:00-20:00 **Reception Dinner (by invitation)**

Friday, Jan 16, 2015

Session IV(a): Financial Econometrics
Chair: **Yu Ren** (Xiamen University)

9:00-9:30 Empirical Process Based Specification Testing for Ergodic Diffusions Sampled From High Frequency Data (Qiang Chen)

Speaker: **Qiang Chen** (Shanghai University of Finance and Economics)

9:30-10:00 Risk Measures Based on First Four Moments and Resulting Trading S
(O-Chia Chuang ,Chung-Ming Kuan)

Speaker: **O-Chia Chuang** (Wuhan University)

10:00-11:00 **Keynote Speech II**
Principal Component Analysis of High Frequency Data (Yacine Aït-Sahalia and Dacheng Xiu)

Session V: Hypothesis Testing

Chair: **Xiaojun Song** (Peking University)

14:00-14:30