

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 (Ming Tu and Yanping Yi)

Speaker: **Yanping Yi** (Shanghai University of Finance and Economics)

12:20-14:00 **Lunch**

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Session II: Microeconometrics: Identification and Estimation

Chair:

Fixed Effect (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 Strategies (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 (Dacheng Xiu, Aït-Sahalia and Dacheng Xiu)

Session V: Hypothesis Testing

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

14:00-14:30