The Conference on Econometric Theory and Applications (CETA 2018)

Venue: Mo-Huan Auditorium, Institute of Economics, Academia Sinica

June 7th — 8th, 2018

June 7th	
Time	Session
8:30-9:00	Registration
9:00-9:30	Opening Remarks
9:30-10:20 Chair: Kamhon Kan	**Keynote Speech I** **Academician Cheng Hsiao** (University of Southern California) *Measuring the effects - Panel vs cross-sectional data*
10:20-10:50	Photo Session and Coffee Break
10:50-12:20 Chair: Jin-Chuan Duan	**Keynote Speech II** **Professor Yongmiao Hong** (Cornell University) *How to Distinguish Abrupt Structural Breaks from Smooth Structural Changes?*
	Invited Speech I **Professor Zongwu Cai** (University of Kansas) *Assessing Tail Risk Using Expectile Regressions with Partially Varying Coefficients*
12:20-13:40	Lunch Break
13:40-15:10 Chair: Lung-Fei Lee	**Keynote Speech III** **Academician Jin-Chuan Duan** (National University of Singapore) *Dynamic Macro Scenario Analysis via Bridge Sampling*
	Invited Speech II **Professor Yoosoon Chang** (University of Indiana) *A structural investigation of monetary policy shifts*
15:10-16:00	Coffee Break
16:00-17:15 Chair: Zongwu Cai	**Session I** **Professor Yu-Chin Hsu** (Academia Sinica) *Consistent Tests for Fractional Degree Stochastic Dominance Relations* **Professor Chor-Yiu Sin** (National Tsing Hua University) *On validity of cluster-robust standard errors in cross-section or panel data* **Professor Jui-Chung Yang** (National Tsing Hua University) *Subsample-Based Bias-Correction Estimation and Inference with Kernel Estimators*

June 8th	
Time	Session
9:00-9:30	Registration
9:30-11:00 Chair: Joon Y. Park	**Keynote Speech IV** **Academician Lung-Fei Lee** (Ohio State University) *Decomposition of dynamic panel models into within and between equations*
	Invited Speech III **Professor Tong Li** (Vanderbilt University) *Quantile Treatment Effects in Difference in Differences Models with Panel Data*
11:00-11:20	Coffee Break
11:20-12:10 Chair: Tong Li	**Session II** **Professor Ying Fang** (Xiamen University) *Partially Conditional Quantile Treatment Effects* **Professor Shin-Huei Wang** (National Tsing Hua University) *A real time procedure to update portfolio allocations*
12:10-14:00	Lunch Break
14:00-15:30 Chair: Cheng Hsiao	**Keynote Speech V** **Professor Joon Y. Park** (University of Indiana) *Econometric analysis of functional dynamics in the presence of persistence*
	Invited Speech IV **Professor Geert Ridder** (University of Southern California) *Three-stage Semi-Parametric Inference: Control Variables and Differentiability*
15:30-15:50	Coffee Break
15:50-17:05 Chair: Yoosoon Chang	**Session III** **Professor Kamhon Kan** (Academia Sinica) *Height and Labor Market Outcomes: Mendelian Randomization Results* **Professor Yan Shen** (Peking University) *Can Intraday Text-based Investors' Overnight Sentiment Predict Chinese Stock Market Return? -A Deep Learning Approach* **Professor Hung-Jen Wang** (National Taiwan University) *Uncertainty and Business Cycle Asymmetry: An application of a serially-correlated two-tier SF model*