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

J 15-16, 2015

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Session I: Time Series Econometrics

C : **Jiawen Xu** (F E)

11:20-11:50 CAY Revisit: A Fractional Time Series Analysis ( )

: **Tian Xie** ( )

11:50-12:20 Averaging Estimators for Cointegrated Vector Autoregressive Models ( )

: **Yanping Yi** (F E)

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

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Session II: Microeconometrics: Identification and Estimation

C :

Fixed Effects (L j)

: **Yonghui Zhang** (C)

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

<u>Friday, Jan 16, 2015</u>

Session IV(a): Financial Econometrics

C : **Yu Ren** ( )

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

: **Qiang Chen** (F E)

9:30-10:00 Risk Measures Based on First Four Moments and Resulting Trading S
(O-C C ,C -M K)

: **O-Chia Chuang** ( )

10:00-11:00 **Keynote Speech II**

Principal Component Analysis of High Frequency Data (A¨ -
D)

Session V: Hypothesis Testing

C : **Xiaojun Song** ( )

14:00-14:30