

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

G J 15-16, 2015
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L : 201, G B 1,

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 Effect ()

: Yonghui Zhang (C)

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

Friday, Jan 16, 2015

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