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Institute for New Economic Thinking
UNIVERSITY OF CAMBRIDGE
FACULTY OF ECONOMICS

centre for microdata methods and practice

A Cambridge-INET and cemmap Conference

Economic and Econometric Applications of Big Data

29th – 30th September 2015
Winstanley Lecture Theatre, Trinity College

Organised by Oliver Linton

Programme

Tuesday 29th September 2015

10:30 – 11:00 **Registration**

Session 1

11:00 – 11:45 **Jon Wellner University of Washington**
Signal Detection and Goodness of Fit: The Berk-Jones goodness-of-fit statistics revisited

11:45 – 12:30 **Richard Samworth, University of Cambridge**
Random Projection Ensemble Classification

12:30 – 13:30 ***Lunch***

Session 2

13:30 – 14:15 **Jianqing Fan, Princeton University**
Big Data Big Thinking: A revisit of Tukey's wisdom

14:15 – 15:00 **Alexei Onatski, University of Cambridge**
Testing in High-Dimensional Spiked Models

15:00 – 15:45 **Degui Li, University of York**
Semiparametric Model Averaging of Ultra-High Dimensional Time Series

15:45 – 16:15 ***Coffee***

Session 3

16:15 – 17:00 **Xiaohong Chen, Yale University**
MCMC confidence sets for partially identified parametric models – joint with Tim Christensen and Elie Tamer

17:00 – 17:45 **Patrick Wolfe, UCL**
Understanding the Behaviour of Large Networks

17:45-18:30 **Qiwei Yao, LSE**
Eigenanalysis for Time Series

19.00 **Dinner (by invitation)**

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Wednesday 30th September 2015

09:30 – 10:00 ***Coffee***

Session 4

10:00 – 10:30 **Cathy Yi-Hsuan Chen, Humboldt Universität zu Berlin**
Distillation of News Flow into Analysis of Stock Reactions

10:30 – 11:00 **Jianbin Wu University Leuven**
Mixed Frequency GARCH

11:00 – 11:30 ***Coffee***

Session 5

11:30 – 12:15 **Roger Moon, University of Southern California**
Forecasting with Dynamic Panel Data Models

12:15 – 13:00 **Chen Wang, University of Cambridge**
Order Determination of Large Dimensional Dynamic Factor Model

13:00 – 14:00 ***Lunch***

Session 6

14:00 – 14:45 **Wolfgang Haerdle, Humboldt Universität zu Berlin**
Q3-D3-LSA

14:45 – 15:30 **Peter Malec, University of Cambridge**
Estimating the Spot Covariation of Asset Prices – Statistical Theory and Empirical Evidence

15:30 - 16:00 ***Coffee***

16:00 - 16:45 **Martin Weidner, University College London**
Nonlinear Panel Models with Interactive Effects

16:45 – 17:30 **Sokbae Simon Lee, cemmap and Seoul National University**
Optimal Data Collection in Randomized Experiments