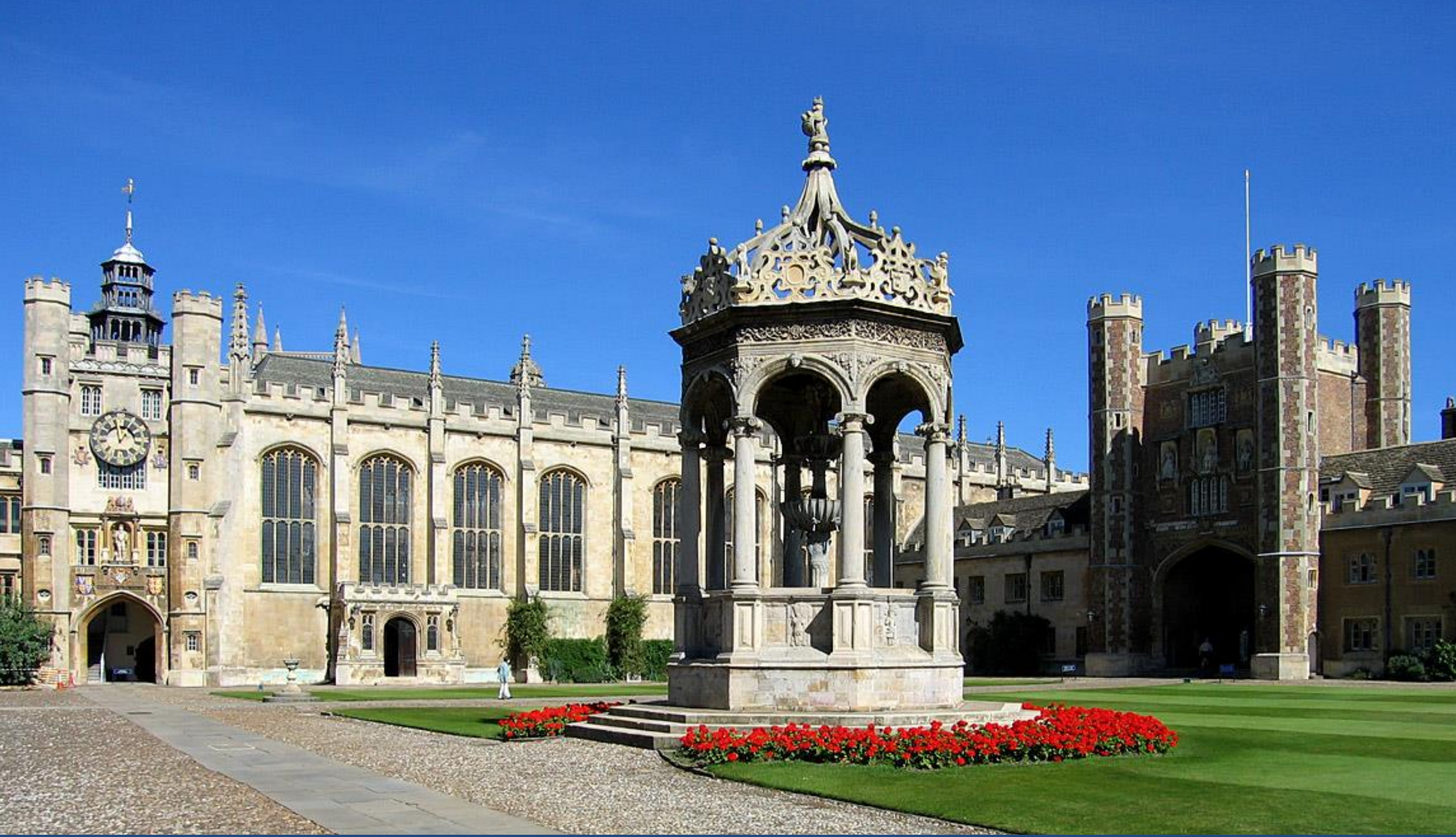

Economic and Econometric Applications of Big Data

Programme

20th-21st May 2019

Winstanley Lecture Theatre
Trinity College

Institute for New Economic Thinking
UNIVERSITY OF CAMBRIDGE
FACULTY OF ECONOMICS

CERF

Monday 20th May, 2019

	09:30 – 10:00	Registration and Coffee
Session 1.	**Chair: Oliver Linton**	
	10:00 – 10:40	Alexandre Belloni - Duke University **Subvector Inference in Partially Identified Models with Many Moment Inequalities**
	10:40 – 11:20	Myung hwan (Matt) Seo - Seoul National University **Factor-Driven Two-Regime Regression**
	11:20 - 12:00	Weining Wang - City University of London **Inference of Break-points in High-dimensional Time Series**
	12.00 - 12.40	Degui Li - University of York **Detection of Multiple Structural Breaks in Large Covariance Matrices**
	12:40 – 13:40	Lunch
Session 2.	**Chair: TBC**	
	13:40 – 14:20	Alexei Onatski - University of Cambridge **A High-dimensional Cointegration Test**
	14:20 – 15:00	Heather Battey - Imperial College London **Large Numbers of Explanatory Variables**
	15:00 – 15:40	Shaojun Guo - Renmin University of China **Large Dynamic Covariance Matrix Modeling via Adaptive Local/global Thresholdings**
	15:40 – 16:20	Rajen Shah - University of Cambridge **RSVP-graphs: Fast High-dimensional Covariance Matrix Estimation under Latent Confounding**
	16:20 – 16:45	Coffee
Session 3.	**Chair: Richard Smith**	
	16:45 – 17:25	Rob Taylor - University of Essex **Testing for Episodic Predictability in Stock Returns**
	17:25 – 18:05	Adriana Cornea-Madeira - University of York **Bootstrap Tests for Integer-valued GARCH Models with Covariates**
	18.05 – 18.45	Melanie Schienle-KIT **Pre Screening and Reduced Rank Regression in High-Dimensional Cointegration**
	19.00	**Drinks Reception, Private Supply Room, Trinity College: by invitation only**
	19.30	**Dinner, Private Supply Room, Trinity College: by invitation only**

Tuesday 21st May 2019

Session 4. Chair: Oliver Linton

9:30 – 10:10	Wolfgang Härdle - Humboldt-Universität zu Berlin **A Dynamic Network Perspective of Cryptocurrencies**
10:10 – 10:40	Egor Klochkov - Northwestern University **Influencer Dynamics in Social Media**
10:40 – 11:15	Cathy YH Chen - University of Glasgow **Deep Learning-based Cryptocurrency Sentiment Construction**
11:15 – 11:30	Coffee

Session 5. Chair: TBC

11:30 – 12:10	Olivier Scaillet - University of Geneva **Skill and Value Creation in the Mutual Fund Industry**
12:10 – 12:50	Paolo Zaffaroni - Imperial College London **Factor Models for Asset Pricing**
12:50 – 1:50	Lunch

Session 6. Chair: TBC

1:50 – 2:30	Koen Jochmans - University of Cambridge **Testing for Correlation in Error-component Models**
2:30 – 3:10	Mingli Chen - University of Warwick **Panel Threshold Model with Latent Group Structures**
3:10 – 3:50	Martin Weidner - University College London **Nuclear Norm Regularized Estimation of Panel Regression Models**

Conference End

Other Information

The Winstanley Lecture Theatre is a fully equipped audiovisual theatre, with seating for up to 150 people.

To reach it, turn into Whewell's Court from Trinity Street. Turn right immediately after the first arch and climb the stone stairs. At the top of the stairs, follow the path round the ziggurat-like Wolfson building, leaving it to your left. Then turn right into Blue Boar Court.