2nd International Conference on Econometrics and Statistics (EcoSta 2018) 19-21 June 2018, The City University of Hong Kong, Hong Kong







CHANGES IN THE BOOK OF ABSTRACTS

Version 08-06-18

"The online programme is always updated. Please check it to get the latest information"

• New presentations:

Abstract E0812: Hung-Jen Wang. Uncertainty and Business Cycle Asymmetry: An application of a serially-correlated two-tier SF model. **Session E0231.** Stochastic frontier analysis, heterogeneity and dependence. Room: P4302. Tuesday 19.06.2018 16:10 - 17:25.

Abstract E0813: N. Zhao. Penalized jackknife empirical likelihood in high dimensions. **Session E0267.** New development in functional data analysis. Room: G4701. Thursday 21.06.2018 16:00 - 17:15.

• Cancelations:

Abstract E0668: Hierarchical probabilistic forecasting of electricity demand with smart meter data. **Session** EO267. Topics in financial econometrics and forecasting. Room: LT-13. Tuesday 19.06.2018 16:10 - 17:25.

Abstract E0508: Functional censored quantile regression with application to the BOSS data analysis. **Session** EO267. New development in functional data analysis. Room: G4701. Thursday 21.06.2018 16:00 - 17:15.

Abstract E0711: Nonparametric inference for treatment effects in instrumental variable models. **Session E0202.** Recent advances in large-scale inference. Room: LT-12. Tuesday 19.06.2018 14:00 - 15:40.

Abstract E0699: Creating (parsimonious) banking networks. **Session E0328.** Financial econometrics. Room: LT-13. Tuesday 19.06.2018 10:25 - 12:30.

• Changes of chair:

Session E0202: Recent advances in large-scale inference. **The new chair will be** Miles Lopes. Room: LT-12. Tuesday 19.06.2018 14:00 - 15:40.

Session E0328: Financial econometrics. **The new chair will be** Erricos Kontoghiorghes. Room: LT-13. Tuesday 19.06.2018 10:25 - 12:30.