

11th York Econometrics Symposium

Big Data Analysis and its Applications in Economics and Finance

26 and 27 April 2018

Venue: Ground floor conference room, Piccadilly Holiday Inn (formerly Hotel 53)

53 Piccadilly, York YO1 9PL

Day 1

10:00 Registration and coffee

10:25 Opening

Session 1: 10:30--12:30, Chair: Jia Chen

10:30 **Oliver Linton** (University of Cambridge)

A Coupled Component GARCH Model for Intraday and Overnight Volatility

11:30 **Piotr Fryzlewicz** (LSE)

Title: Simultaneous Multiple Change-Point and Factor Analysis for High-Dimensional Time Series

12:30 Lunch

Session 2: 13:30--15:00, Chair: Wenyang Zhang

13:30 **Zudi Lu** (University of Southampton)

Title: On a Data-Driven Semiparametric Time Series Model with Penalized Spatio-Temporal Lag Interactions

14:15 **Weining Wang** (City, University of London)

Title: Inference for High-Dimensional Sparse Regression in Time and Space

15:00 Coffee Break

Session 3: 15:30--17:00, Chair: Yongcheol Shin

15:30 **Bin Peng** (University of Bath)

Title: Varying-Coefficient Panel Data Models with Partially Observed Factor Structure

16:15 **Takashi Yamagata** (University of York)

Title: Estimating Weak Factor Models

17:00 End of Day 1 talks

19:00 Dinner – [Walmgate Ale House and Bistro](#), 25 Walmgate, YO1 9TX.

Day 2

9:45 Coffee

Session 4: 10:00--11:45, Chair: Francesco Bravo

10:00 **Gerda Claeskens** (Leuven)

Title: The Focused Information Criterion for High-Dimensional Regression Models

11:00 **Jia Chen** (University of York)

Title: A New Semiparametric Estimation of Large Dynamic Covariance Matrix with Multiple Conditioning Variables

11:45 Coffee Break

Session 5: 12:00—13:30, Chair: Takashi Yamagata

12:00 **Mingli Chen** (University of Warwick)

Title: Quantile Graphical Models: Prediction and Conditional Independence with Applications to Systemic Risk

12:45 **Yongcheol Shin** (University of York)

Title: The Spatio-Temporal Autoregressive Distributed Lag Modelling Approach to an Analysis of the Spatial Dependence and Heterogeneity

13:30 Closing and Lunch

14:30 End of Symposium

Participation (including coffees and lunches) is open and free of charge, but registration is essential. If you wish to register, please email Mrs Annette Johnson at annette.johnson@york.ac.uk by Monday 16 April 2018. Dinner is by invitation only.