Department of Decision Analytics and Operations
香港城市大學 City University of Hong Kong

Department of Economics and Finance
香港城市大學 City University of Hong Kong

Fintech and Business Analytics Centre
香港城市大學 City University of Hong Kong

2026

CITYU WORKSHOP IN ECONOMETRICS AND STATISTICS

PROGRAM BOOK

January 8 - 9, 2026

LT-15 & 16, 4/F, Yeung Kin Man Academic Building,
City University of Hong Kong

Workshop Organizers

City University of Hong Kong

- Department of Decision Analytics and Operations
- Department of Economics and Finance
- Fintech and Business Analytics Centre

Committee Members

- Biao Cai (DAO)
- Baojun Dou (DAO)
- Gavin Feng (EF, DAO, FBAC)
- Xu Han (EF)
- Alan Wan (DAO)

香港城市大學
City University of Hong Kong

CONTENTS

WORKSHOP AGENDA

DAY 1

January 8, 9:00 AM - 5:30 PM

OPENING SESSION

LT-15, Yeung Kin Man Academic Building

9:00 AM - 9:10 AM

Welcome Speech

Alan Wan (City University of Hong Kong)

KEYNOTE TALK 1

Moderator: Alan Wan (City University of Hong Kong)

9:10 AM - 10:00 AM

Expected Shortfall Regression

Xuming He (Washington University in St. Louis)

COFFEE BREAK: 10:00 AM - 10:30 AM

- ## Statistics session

LT-15

SESSION 1

Chair: George Chu (City University of Hong Kong)

10:30 AM - 11:00 AM

Tensor Methods for At-Risk Modelling

Jan Podivinsky (University of Southampton)

11:00 AM - 11:30 AM

A Customised Approach to Sample Size Determination in Random Experiments

Boris Choy (University of Sydney)

11:30 AM - 12:00 PM

When Tukey meets Chauvenet: a new boxplot criterion for outlier detection

Tiejun Tong (Hong Kong Baptist University)

LUNCH BREAK: 12:00 PM - 2:00 PM

• Statistics session

SESSION 2

Chair: Lilun Du (City University of Hong Kong)

2:00 PM - 2:30 PM

Enhanced localized conformal prediction with imperfect auxiliary information

Liuhua Peng (University of Melbourne)

2:30 PM - 3:00 PM

Integral Probability Metric-Guided CUSUM-Net for Nonparametric Changepoint Detection

Guanghui Wang (East China Normal University)

3:00 PM - 3:30 PM

Spatial Varying Coefficient Model with Covariate Measurement Errors: Bias-Corrected Inference and Efficient Computation

Bohai Zhang (Beijing Normal-Hong Kong Baptist University)

COFFEE BREAK: 3:30 PM - 4:00 PM

SESSION 3

Chair: Biao Cai (City University of Hong Kong)

4:00 PM - 4:30 PM

Estimation and Inference for Nonparametric Expected Shortfall Regression over RKHS

Yue Wang (University of Science and Technology of China)

4:30 PM - 5:00 PM

Subgroup Dimension Reduction

Xinzhou Guo (Hong Kong University of Science and Technology)

5:00 PM - 5:30 PM

Bootstrapping Random Walk Sample Networks

TBA

DAY 1

January 8, 9:00 AM - 5:30 PM

- ## Econometrics session

LT-16

SESSION 1 Chair: Xu Han (City University of Hong Kong)

10:30 AM - 11:00 AM

Spatio-Temporal Autoregressions for High Dimensional Matrix-Valued Time Series

Jing He (Southwestern University of Finance and Economics)

11:00 AM - 11:30 AM

Testing for the Minimum Mean-Variance Spanning Set

Bin Wang (Harbin Institute of Technology, Shenzhen)

11:30 AM - 12:00 PM

The Factor Tree: A Data-Driven Approach to Regime Switching in High-Dimensions

Yundong Tu (Peking University)

LUNCH BREAK: 12:00 PM - 2:00 PM

SESSION 2 Chair: Jingyu He (City University of Hong Kong)

2:00 PM - 2:30 PM

Local Overidentification and Efficiency Gains in Modern Causal Inference and Data Combination

Haitian Xie (Peking University)

2:30 PM - 3:00 PM

A Synthetic Business Cycle Approach to Counterfactual Analysis with Nonstationary Macroeconomic Data

Jin Xi (Chinese Academy of Sciences)

3:00 PM - 3:30 PM

Estimation of Out-of-Sample Sharpe Ratio for High Dimensional Portfolio Optimization

Weichen Wang (University of Hong Kong)

• Econometrics session

COFFEE BREAK: 3:30 PM - 4:00 PM

SESSION 3 Chair: Liyuan Cui (City University of Hong Kong)

4:00 PM - 4:30 PM	**Max-share misidentification** Liyu Dou (Singapore Management University)
4:30 PM - 5:00 PM	**Multi-Source Prediction-Powered Inference** Wenhui Li (Chinese Academy of Sciences)
5:00 PM - 5:30 PM	**Taming High Dimensional Cointegrated Regressors** Ziwei Mei (University of Macau)

WORKSHOP AGENDA

DAY 2

January 9, 9:00 AM - 12:00 PM

LT-15

KEYNOTE TALK 2 Moderator: Xinghua Zheng (Hong Kong University of Science and Technology)

9:00 AM - 10:00 AM

Factor Informed Double Deep Learning For Average Treatment Effect Estimation

Jianqing Fan (Princeton University)

COFFEE BREAK: 10:00 AM - 10:30 AM

- **Statistics session** LT-15

SESSION 4 Chair: Baojun Dou (City University of Hong Kong)

10:30 AM - 11:00 AM

Hypergraph Embeddings: A Novel Approach with Increasing Dimensions

Binyan Jiang (Hong Kong Polytechnic University)

11:00 AM - 11:30 AM

Prediction-powered Linear Regression: a Balance between Interpretation and Prediction

Xinyu Zhang (Chinese Academy of Sciences)

11:30 AM - 12:00 PM

Network Analysis of Business Cycle Synchronisation

Jia Chen (University of Macau)

LUNCH BREAK: 12:00 PM - 2:00 PM

• Econometrics session

LT-16

SESSION 4

Chair: Yingying Li (Hong Kong University of Science and Technology)

10:30 AM - 11:00 AM	**Beyond the Mean: Limit Theory and Tests for Infinite-Mean Autoregressive Conditional Durations** Giuseppe Cavaliere (University of Bologna)
11:00 AM - 11:30 AM	**Efficient Portfolio Estimation in Large Risky Asset Universes** Leheng Chen (Hong Kong University of Science and Technology)
11:30 AM - 12:00 PM	**TBD** Ye Luo (University of Hong Kong)

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