2025 Annual Meeting of the Greater Bay Econometrics Study Group

December 1–2, 2025

Venue: Room G012, LSK Building, HKUST Business School

Day 1: December 1, Monday

Time	Speaker	Title
9:00-9:25		Registration
9:25-9:30		Opening Remarks
Session 1 (Chair: Yingying Li)		
9:30-10:00	**Chunrong Ai** (CUHK–SZ)	Double Machine Learning for Threshold Effect with High-Dimensional Controls
10:00-10:30	**Jun Yu** (UM)	Optimal Estimation for General Gaussian Processes
10:30-11:00	Coffee Break	G/F LSK Building
Session 2 (Chair: Liang Zhong)		
11:00-11:30	**Yi Ding** (UM)	The Factor Structure of Jump Risk
11:30-12:00	**Carsten Chong** (HKUST)	A Test for Market Integration Between Equity and Options Markets
12:00-13:30	Lunch	China Garden, G/F Academic Building
Session 3 (Chair: Yang Zu)		
13:30-14:00	**Jiaming Huang** (HKUST)	Beyond Validity: SVAR Identification Through the Proxy Zoo
14:00-14:30	**Xun Lu** (CUHK)	On Generalized CCE Estimation
14:30-15:00	Coffee Break	G/F LSK Building
Session 4 (Chair: Junlong Feng)		
15:00-15:30	**Degui Li** (UM)	Factor Models of Matrix-Valued Time Series: Nonstationarity and Cointegration
15:30-16:00	**Weichen Wang** (HKU)	Estimation of Out-of-Sample Sharpe Ratio for High Dimensional Portfolio Optimization
16:00-16:05	Short Break	
Session 5 (Chair: Carsten Chong)		
16:05-16:35	**Xu Han** (CityUHK)	Taxonomy and Estimation of Multiple Breakpoints in High-Dimensional Factor Models
16:35-17:05	**Xinghua Zheng** (HKUST)	Incorporating Return Prediction in High-Dimensional Mean-Variance Portfolio Optimization
17:30	Leave for Dinner	

Day 2: December 2, Tuesday

Time	Speaker	Title
Session 6 (Chair: Xinghua Zheng)		
9:30-10:00	**Ke Zhu** (HKU)	Tensor Dynamic Conditional Correlation Model with Applications to Portfolio Selection
10:00-10:30	**Yingying Li** (HKUST)	Network Models Based on Site Percolation
10:30-11:00	Coffee Break	G/F LSK Building
Session 7 (Chair: Yuexuan Ren)		
11:00-11:30	**Merrick Li** (CUHK)	Modelling and Inference for Tick Data
11:30-12:00	**Zhang Chen** (SYSU)	Realized Volatility Forecasting: Continuous Versus Discrete Time Models
12:00-13:30	Lunch	UniQue, Conference Lodge
Session 8 (Chair: Qingliang Fan)		
13:30-14:00	**Ruixuan Liu** (CUHK)	Robust Semiparametric Inference for Bayesian Additive Regression Trees
14:00-14:30	**Ziwei Mei** (UM)	Nickell Meets Stambaugh: A Tale of Two Biases in Panel Predictive Regressions
14:30-15:00	Coffee Break	G/F LSK Building
Session 9 (Chair: Carsten Chong)		
15:00-15:30	**Ye Luo** (HKU)	High-Dimensional L_2-Boosting: Rate of Convergence
15:30-16:00	**Zudi Lu** (CityUHK)	Asymptotic Theory in Spatio-Temporal Unstable Autoregression