



Kaurna Acknowledgement: *We acknowledge and pay our respects to the Kaurna people, the traditional custodians whose ancestral lands we gather on. We acknowledge the deep feelings of attachment and relationship of the Kaurna people to country and we respect and value their past, present and ongoing connection to the land and cultural beliefs.*

31st Australia New Zealand Econometric Study Group Meeting

Event Details

Date: 16-17 November 2023
Venue: Visionary Ball Room, Level 2, Crown Plaza Adelaide,
27 Frome Street, SA 5000

Sponsors



Day 1: 16 November 2023

8.15 – 8.45 am Registration and Morning Coffee

8.45 – 8.55 am Welcome by Professor Fiona Yap, Head of School, School of Economics and Public Policy, The University of Adelaide

8.55 – 9.00 am Opening Remarks by Professor Peter C.B. Phillips, Yale University, Chair of the 2023 Australia New Zealand Econometric Study Group (ANZESG)

Session 1 (Session Chair: Firmin Doko Tchatoka)

9.00 – 9.25 am **1984 Revisited with Near Unit Roots**

Peter C. B. Phillips (Yale University)

Discussant: Donald S. Poskitt (Monash University)

9.25 – 9.50 am **Multi-Matrix Autoregressive Models with an Application to Multi-Mode Regional Macroeconomic Network^{*1}**

Shiqi Ye (Xiamen University and Chinese Academy of Sciences)

Discussant: Jamie Cross (University of Melbourne)

9.50 – 10.15 am **Forecasting Housing Prices with Network Information***

Zac Chen (CleanCo Queensland)

Discussant: Alicia N. Rambaldi (University of Queensland)

10.15 – 10.40 am **A Localized Neural Network with Dependent Data: Estimation and Inference**

Bin Peng (Monash University)

Discussant: Moyu Liao (University of Sydney)

10.40 – 11.00 am Morning Tea

Session 2 (Session Chair: Rodney Strachan)

11.00–11.25 am **Posterior Manifolds over Prior Parameter Regions: Beyond Pointwise Sensitivity Assessments for Posterior Statistics from MCMC Inference**

Liana Jacobi (University of Melbourne)

Discussant: Wei Wei (Monash University)

¹ A red asterisk beside the title signifies candidature for Young Econometrician ANZESG Awards.

11.25–11.50 am **Verifying Sources of Identification of Structural Vector Autoregressions Using the BETEL Framework**
Tomasz Woźniak (University of Melbourne)
Discussant: Brendan K. Beare (University of Sydney)

11.50 – 12.15 pm **Singular Vector Autoregressions**
Rodney Strachan (University of Queensland)
Discussant: Tomasz Woźniak (University of Melbourne)

12.15 – 1.30 pm Lunch

1.30-1.45 Remarks from Professor Jodie Conduit, Acting Executive Dean, Faculty of Arts, Business, Law and Economics, The University of Adelaide

Session 3 (Session Chair: Valentin Zelenyuk)

1.45 – 2.10 pm **Doubly Structural Regularization for Transfer Learning**
Moyu Liao (University of Sydney)
Discussant: Bin Peng (Monash University)

2.10 – 2.35 pm **A unidimensional representation of multidimensional inequality**
Mohamad Khaled (University of Queensland)
Discussant: Dakyung Seong (University of Sydney)

2.35 – 3.00 pm **Testing for Restricted Stochastic Dominance under Survey Nonresponse with Panel Data**
Rami V. Tabri (University of Sydney)
Discussant: Fu Ouyang (University of Queensland)

3.00 – 3.25 pm **Statistical Inference for Hicks–Moorsteen Productivity Indices**
Valentin Zelenyuk (University of Queensland)
Discussant: Thomas Tao Yang (Australian National University)

3.25 – 3.40 pm Afternoon Tea

Session 4 (Session Chair: Alicia N. Rambaldi)

3.40 – 4.05 pm **Can Foreign Aid mitigate the effects of Climate Variability in Agriculture? Evidence from the Low-and Middle-Income Countries**
Rajabrata Banerjee (University of South Australia)
Discussant: Zac Chen (CleanCo Queensland)

4.05 – 4.30 pm **Do money laundering risks influence the illicit drug markets? Evidence from a novel estimation of the international cocaine market**
Thanh Ngo (Massey University)
Discussant: Rajabrata Banerjee (University of South Australia)

- 4.30 – 4.55 pm **Multidimensional Disadvantage and Wellbeing**
Lynn Riggs (New Zealand Productivity Commission)
Discussant: *Le Nguyen* (University of Auckland)
- 4.55 – 5.20 pm **Linked Administrative Data and Estimating the Marginal Willingness to Pay for Amenities**
Alicia N. Rambaldi (University of Queensland)
Discussant: *Xueyan Zhao* (Monash University)

Session 5: Poster Session and Drinks (5.30 – 6.10 pm)

The impact of female education on maternal healthcare utilization: Evidence from Vietnam
Trang Huyen Dang (University of Adelaide)

Endogeneity in Panel Data Stochastic Frontier Models
Abbas Hakeem (University of Adelaide)

Identification robust inference for double/debiased machine learning*
Yuguo Ma (University of Adelaide)

Partial Identification of the Distributional Treatment Effects in Panel Data*
Heshani Madigasekara Mudiyansele (Monash University)

A Bayesian Factor-Augmented Multi-Product Use Model with Choice Set Endogeneity with an Application to Marijuana Use*
Tao Sun (University of Melbourne)

ABC-based Forecasting in State Space Models*
Chaya Weerasinghe (Monash University)

Identification of High-Dimensional Panel Autoregressions*
Zhiruo Zhang (University of Adelaide)

7.00 – 9.00 pm Conference Dinner - Koomo Restaurant and Bar, Level 10, Crowne Plaza
Adelaide

Day 2: 17 November 2023

Session 6 (Session Chair: Prosper Dovonon)

- 9.00 – 9.25 am **The Granger-Johansen representation theorem for integrated time series on Banach space**
Phil Howlett (University of South Australia)
Discussant: Rodney Strachan (University of Queensland)
- 9.25 – 9.50 am **A Conditional Linear Combination Test with Many Weak Instruments**
Wenjie Wang (Nanyang Technological University)
Discussant: Xuetao Shi (University of Sydney)
- 9.50– 10.15 am **Approximation bounds for conditional Expectations and nonparametric regression**
Masaya Takano (Monash University)
Discussant: Rami Tabri (University of Sydney)
- 10.15– 10.40 am **Efficiency bounds for moment condition models with mixed identification strength**
Prosper Dovonon (Concordia University)
Discussant: Peter C.B. Phillips (Yale University)

10.40 – 11.00 am Morning Tea

Session 7 (Session Chair: Xueyan Zhao)

- 11.00– 11.25 am **The Incidence and Earning Effects of Education and Occupation Mismatch: Does a STEM Degree Matter?***
Le Nguyen (University of Auckland)
Discussant: Lynn Riggs (New Zealand Productivity Commission)
- 11.25– 11.50 am **Modeling Treatment Effect Dynamics in Panel Instrumental Variable Regressions with Varying-intensity Treatments: Theory and the China Syndrome Application***
Dakyung Seong (University of Sydney)
Discussant: Wenjie Wang (Nanyang Technological University)
- 11.50– 12.15 pm **Instrument-based estimation of full treatment effects with movers**
Didier Nibbering (Monash University)
Discussant: Masaya Takano (Monash University)

12.15 – 12.40 am **Bootstrap Hausdorff Confidence Regions for Average Treatment Effect Identified Sets**
Xueyan Zhao (Monash University)
Discussant: Prosper Dovonon (Concordia University)

12.40 – 1.30 pm Lunch

Session 8 (Session Chair: Jiti Gao)

- 1.30 – 1.55 pm **Sequential Cauchy Combination Test for Multiple Testing Problems with Financial Applications**
Shuping Shi (Macquarie University)
Discussant: Wenying Yao (University of Melbourne)
- 1.55 – 2.20 pm **Maximum approximated likelihood estimation for implicit factor copula models**
Ye Lu (University of Sydney)
Discussant: Mohamad Khaled (University of Queensland)
- 2.20 – 2.45 pm **Oil and the Stock Market Revisited: A mixed functional VAR approach**
Jamie Cross (University of Melbourne)
Discussant: Shiqi Ye (Xiamen University and Chinese Academy of Sciences)
- 2.45 – 3.10 pm **Time-Varying Vector MA(∞) Models: Estimation and Inference**
Jiti Gao (Monash University)
Discussant: Ye Lu (University of Sydney)

Session 9: Poster Session and Afternoon Tea (3.15 – 3.55 pm)

Worst-Case VCG Redistribution Mechanism Design Based on The Lottery Ticket Hypothesis
Mingyu Guo (University of Adelaide)

Robust testing in high dimensional linear models
Sombut Jaidee (Nanyang Technological University)

Combination Tests of Treatment Effects
Zen Lu (University of South Australia)

Semiparametric Discrete Choice Models for Bundles
Fu Ouyang (University of Queensland)

Partially identified heterogeneous treatment effect with selection: an application to gender gaps

Xiaolin Sun (Monash University)

Deep Neural Networks on Nonparametric Regression on Times Series Data

Lu Wang (Monash University)

Session 10 - Awards Ceremony and ANZESG Transition (Session Chair: Peter C.B. Phillips)

4.00 – 4.10 pm **Award Ceremony**

4.10 – 4.20 pm **ANZESG Transition**

Session 11 (Session Chair: Thomas Tao Yang)

4.20 – 4.45 pm **Does Climate Sensitivity Differ Across Regions? A Varying-Coefficient Approach**

Wei Wei (Monash University)

Discussant: Shuping Shi (Macquarie University)

4.45– 5.10 pm **A tripartite decomposition of vector autoregressive processes into temporal flows**

Brendan K. Beare (University of Sydney)

Discussant: Jiti Gao (Monash University)

5.10 – 5.35pm **High Dimensional Binary Choice Model with Unknown Heteroskedasticity or Instrumental Variables**

Thomas Tao Yang (Australian National University)

Discussant: Didier Nibbering (Monash University)

Closing remarks

List of Participants and Their Institutions

	Name	Institution
1	Abbas Hakeem	University of Adelaide
2	Ahmad Ali Rifan	University of Adelaide
3	Alicia N. Rambaldi	University of Queensland
4	Bahare Dadgar	University of Adelaide
5	Bin Peng	Monash University
6	Brendan K. Beare	University of Sydney
7	Chaya Weerasinghe	Monash University
8	Dakyung Seong	University of Sydney
9	Denghuan Ye	Monash University
10	Donald S. Poskitt	Monash University
11	Dessie Ambaw	University of South Australia
12	Didier Nibbering	Monash University
13	Emiliano Carlevaro	University of Adelaide
14	Firmin Doko Tchatoka	University of Adelaide
15	Francesco Roncone	University of Adelaide
16	Fu Ouyang	University of Queensland
17	Heshani M. Mudiyansele	Monash University
18	Jamie Cross	University of Melbourne
19	Jiti Gao	Monash University
20	Le Nguyen	University of Auckland
21	Liana Jacobi	University of Melbourne
22	Lu Wang	Monash University
23	Lynn Riggs	New Zealand Productivity Commission
24	Masaya Takano	Monash University
25	Mei Yong	University of Adelaide
26	Mingyu Guo	University of Adelaide
27	Mohamad Khaled	University of Queensland
28	Moyu Liao	University of Sydney
29	Mubeen Abdur Rehman	University of Adelaide
30	Peter C. B. Phillips	Yale University
31	Phil Howlett	University of South Australia
32	Prosper Dovonon	Concordia University
33	Qazi Haque	University of Adelaide
34	Rajabrata Banerjee	University of South Australia
35	Rami V. Tabri	University of Sydney
36	Rodney Strachan	University of Queensland
37	Rubayat Sarwar	University of Adelaide
38	Ruyi Shi	University of Adelaide
39	Shiqi Ye	Xiamen University & Chinese Academy of Sciences

40	Shuping Shi	Macquarie University
41	Shyama Jayawardena	University of Adelaide
42	Sijia Liu	University of Adelaide
43	Sombut Jaidee	Nanyang Technological University
44	Stephanie McWhinnie	University of Adelaide
45	Tao Sun	University of Melbourne
46	Thanh Ngo	Massey University
47	Thomas Tao Yang	Australian National University
48	Tomasz Woźniak	University of Melbourne
49	Trang Huyen Dang	University of Adelaide
50	Valentin Zelenyuk	University of Queensland
51	Virginie Masson	University of Adelaide
52	Wei Wei	Monash University
53	Wenjie Wang	Nanyang Technological University
54	Wenying Yao	University of Melbourne
55	Xiaolin Sun	Monash University
56	Xuan Chen	Monash University
57	Xueyan Zhao	Monash University
58	Ye Lu	University of Sydney
59	Yuguo Ma	University of Adelaide
60	Zac Chen	CleanCo Queensland
61	Zen Lu	University of South Australia
62	Zhiruo Zhang	University of Adelaide