Workshop on Big Data in Economics and Finance

15th –16th May 2023

Winstanley Theatre, Trinity College, Cambridge

Programme

15th May:

9:00-9:30	*Registration and coffee on arrival*
9:30-10:30	Zhentao Shi (The Chinese University of Hongkong): **"The Boosted Hodrick-Prescott Filter"**
10:30-11:00	Weiguang Liu (University of Cambridge): **"High-dimensional covariance estimation with structural information"**
11:00-11:30	*Coffee break*
11:30-12:30	Heather Battey (Imperial College London): **"Inducement of population-level sparsity"**
12:30-13:30	Degui Li (University of York): **"Detection and Estimation of Structural Breaks in High-Dimensional Functional Time Series"**
13:30-15:00	*Lunch*
15:00-16:00	Jianqing Fan (Princeton University): **"FAST-NN for Big Data Modeling in Economics and Finance"**
16:00-17:00	Edgar Dobriban (University of Pennsylvania): **"A framework for statistical inference via randomized algorithms"**
19:00	*Dinner in Private Supply Room, Trinity College (by invitation)*

New directions in economics

JANEWAY INSTITUTE CAMBRIDGE

UNIVERSITY OF CAMBRIDGE
FACULTY OF ECONOMICS

CERF

16th May:

9:30-10:30	Richard Samworth (University of Cambridge): **“Optimal nonparametric testing of Missing Completely At Random, and its connections to compatibility”**
10:30-11:00	*Coffee Break*
11:00-12:00	Alexander Aue (UC Davis): **"Bootstrapping linear spectral statistics in high dimensions"**
12:00-12:30	*Coffee Break*
12:30-13:30	Anna Bykhovskaya (Duke University): **"High-dimensional canonical correlation analysis"**