

Southern California Winter 2025 Econometrics Day

University of California, Riverside
Monday, January 6, 2025

Organizers: Gloria Gonzalez-Rivera, Donggyu Kim, Tae-Hwy Lee, Ruoyao Shi

11:30-12:45 Lunch with faculty (Barn Stable)

12:45-1:15 Coffee with faculty and graduate students
(pick up coffee from Ivan's at Hinderaker, then go to HMNSS 1500)

1:15-2:15 Meetings with graduate students (HMNSS 1500)

2:30-6:00 Presentations (HMNSS 1500, 5 papers, each paper for 40 minutes)

Session 1

2:30-3:10 Donggyu Kim (UCR), "Property of Inverse Covariance Matrix-based Financial Adjacency Matrix for Detecting Local Groups"

3:10-3:50 Yuying Sun (Chinese Academy of Sciences), "Model Averaging for Time-Varying Vector Autoregressions"

3:50-4:00 Break (10 min)

Session 2

4:00-4:40 Xinyu Zhang (Chinese Academy of Sciences), "Transfer Learning in Portfolio Optimization"

4:40-5:20 Xiang Gao (Chinese Academy of Sciences), "Offshore, Re-shore, Re-offshore: What Happened to Global Manufacturing Location between 2017 and 2023?"

5:20-6:00 Bin Chen (University of Rochester), "High-Dimensional Time-varying Forecast Combination under General Loss Functions" (joint with Kenwin Maung)

6:30-8:00 Dinner with faculty (Mission Inn)