



UNIVERSITÀ DEGLI STUDI DI BERGAMO

Dipartimento di Scienze aziendali, economiche e metodi quantitativi
Department of Management, Economics and Quantitative Methods

SEMINARIO

NELL'AMBITO DEL CORSO DI
"Progetto ITALY®"
- Azione 2: Grants for Visiting Professor and Scholar

Bergamo, Via dei Caniana 2 – Aula 16
10 June 2016, 11:00-12:00

*Large Dimensional Data in Econometrics:
The Curses and Blessings.*

Professor Chihwa Kao
(Center for Policy Research, Syracuse University, USA)

Professor Chihwa Kao received his PhD from SUNY-Stony Brook in 1983. He has held a faculty position at Syracuse University since 1985. He had served as the department chair from 2010 to 2013. He will be joining the faculty at University of Connecticut in the fall of 2016 as the head of the economics department. Chihwa's research focuses primarily on the large dimensional econometrics such as testing and estimation arising in the cross-sectional dependence, panel change points, large factor models, and asset pricing. His work has been published in leading economics, statistics and econometrics journals, including *Econometrica*, *Journal of the American Statistical Association*, *Journal of Econometrics*, *Journal of Business and Economic Statistics*, *Review of Economics and Statistics*, *Journal of Business*, *Econometrics Journal*, and *Econometric Reviews*.

Il seminario è aperto a tutti gli interessati
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