

## York-Tohoku Symposium

### Statistical inference for Spatio-temporal dynamic dependency in panel data: Modern methods and applications

20-21 June 2024, A/D/271, Alcuin Alcuin College D Block, University of York

Centre for Panel Data Analysis (PanDA) and DERS, University of York  
Center for Data Science and Service Research, Tohoku University

#### Day 1: 20 June 2024 (A/D/271)

**10:30- Registration**

**10:55- Opening**

11:00-12:00 Peter Robinson (LSE)  
TBA

12:00-13:00 Yasumasa Matsuda (Tohoku)  
"Spatial factor model"

**13:00-14:00 Lunch**

14:00-15:00 Haeran Cho (Bristol)  
"Tail-robust factor modelling of tensor time series in high dimensions"  
(joint work with Matteo Barigozzi (Bologna) and Hyeyoung Maeng (Durham))

15:00-16:00 Laura Coroneo (York)  
"Information in (and not in) interest rates surveys" (joint work with Adam Golinsky)

**16:00-16:30 Coffee (30min)**

16:30-17:30 Michael Thornton (York)  
"Spatio-temporal network analysis of armed violence" (joint with Yongcheol Shin)

**18:00- Dinner at [Walmgate Ale House](#) (invitation only, moving by taxi)**

#### Day 2: 21 June 2024 (A/D/271)

10:00-11:00 Ranyu Dai (Tohoku)  
A bias-correction method for correlated errors in large linear panel data  
with interactive fixed effect (joint with Yasumasa Matsuda and Takashi Yamagata)

11:00-12:00 Jia Chen (York)  
Panel Cointegrating Models with Time-Varying Coefficients and Latent Group Structure  
(joint with Songqiao Tang and Takashi Yamagata)

**12:00-12:30 Coffee (30min)**

12:30-13:30 Takashi Yamagata (York)  
Revisiting Asymptotic Theory for Principal Component Estimators of Approximate Factor Models  
(joint with Peiyun Jiang (Tokyo Metropolitan) and Yoshimasa Uematsu (Hitotsubashi))

**13:30- Closing and lunch**