Schedule

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<tr><th>Time&Date</th><th>Monday
(January 5)</th><th>Tuesday
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(January 7)</th><th>Thursday
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(January 9)</th></tr>
<tr><td>7:30-8:30</td><td colspan="5">Breakfast (60 minutes)</td></tr>
<tr><td>8:30-8:40</td><td>Openning Remark</td><td colspan="4"></td></tr>
<tr><td>Chair</td><td>Yundong Tu</td><td>Qiwei Yao</td><td>Yuhong Yang</td><td>Qianqian Zhu</td><td>Baiqing Wang</td></tr>
<tr><td>8:40-9:20</td><td>Ching-Kang Ing</td><td>Bingyi Jing</td><td>Jian Huang</td><td>Qiying Wang</td><td>Xinyang Yu</td></tr>
<tr><td>9:20-10:00</td><td>Junhui Wang</td><td>Binyan Jiang</td><td>Degui Li</td><td>Yingqian Lin</td><td>Dan Yang</td></tr>
<tr><td>10:00-10:30</td><td colspan="5">Coffee Break (30 minutes)</td></tr>
<tr><td>Chair</td><td>Shaojun Guo</td><td>Rongmao Zhang</td><td>Haihan Tang</td><td>Dan Yang</td><td>Xinling Xie</td></tr>
<tr><td>10:30-11:10</td><td>Qianqian Zhu</td><td>Yang Zu</td><td>Jinyuan Chang</td><td>Ling Zhou</td><td>Han Yan</td></tr>
<tr><td>11:10-11:50</td><td>Zhentao Shi</td><td>Xinling Xie</td><td>Zhou Yu</td><td>Chaohua Dong</td><td>Baiqing Wang</td></tr>
<tr><td>12:00-13:30</td><td colspan="5">Lunch (90 minutes)</td></tr>
<tr><td>Chair</td><td>Bin Guo</td><td rowspan="7">Free Discussion</td><td>Ying Wang</td><td>Han Yan</td><td rowspan="7">Free Discussion</td></tr>
<tr><td>14:00-14:40</td><td>Yuying Sun</td><td>Anna Bykhovskaya</td><td>Weichi Wu</td></tr>
<tr><td>14:40-15:20</td><td>Dalei Yu</td><td>Qing Yang</td><td>Xinghao Qiao</td></tr>
<tr><td>15:20-15:50</td><td>Coffee Break</td><td colspan="2">Coffee Break (30 minutes)</td></tr>
<tr><td>Chair</td><td>Dong Li</td><td>Long Yu</td><td>Feng Li</td></tr>
<tr><td>15:50-16:30</td><td>Siwei Wang</td><td>Xiao Han</td><td>Chenchen Ma</td></tr>
<tr><td>16:30-17:30</td><td>Qian Lin</td><td>Yingxing Li</td><td>Haiqi Li</td></tr>
<tr><td>17:30-19:00</td><td>Dinner</td><td>Banquet
18:00-20:00</td><td colspan="3">Dinner (90 minutes)</td></tr>
</table>

January 5, 2026 - Monday

Time	Details	Chair
7:30-8:30	Breakfast (60 minutes)	
8:30-8:40	Openning Remark	
	Session 1	
8:40-9:20	**Ching-Kang Ing** Covariate Shift in Spatial Autoregressive Models	**Yundong Tu**
9:20-10:00	**Junhui Wang** Learning nonparametric graphical model on heterogeneous network-linked data	
10:00-10:30	Coffee Break (30 minutes)	
	Session 2	
10:30-11:10	**Qianqian Zhu** Improving time series estimation and prediction via transfer learning	**Shaojun Guo**
11:10-11:50	**Zhentao Shi** Zero Variance Portfolio	
12:00-13:30	Lunch (90 minutes)	
	Session 3	
14:00-14:40	**Yuying Sun** Optimal Parameter-Transfer Learning by Time-Varying Model Averaging	**Bin Guo**
14:40-15:20	**Dalei Yu** Time-varying Model Averaging for General Loss Functions	
15:20-15:50	Coffee Break (30 minutes)	
	Session 4	
15:50-16:30	**Siwei Wang** Structural Break-driven Optimal Subsample Forecast Combination	**Dong Li**
16:30-17:30	**Qian Lin** Towards a mathematical understanding of deep learning	
17:30-19:00	Dinner (90 minutes)	

January 6, 2026 - Tuesday

Time	Details	Chair
7:30-8:30	Breakfast (60 minutes)	
	Session 5	
8:40-9:20	**Bingyi Jing** Offline Reinforcement Learning: Learning from Datasets Without Interaction	**Qiwei Yao**
9:20-10:00	**Binyan Jiang** Hypergraph Embeddings	**Qiwei Yao**
10:00-10:30	Coffee Break (30 minutes)	
	Session 6	
10:30-11:10	**Yang Zu** Ratio-controlled screening for structural break predictive regression	**Rongmao Zhang**
11:10-11:50	**Xinling Xie** A Tale of Structural Instabilities for Sporadic Return Predictability	**Rongmao Zhang**
12:00-13:30	Lunch	
14:00-14:40	**Free discussion**	
14:40-15:20	**Free discussion**	
15:50-16:30	**Free discussion**	
16:30-17:30	**Free discussion**	
18:00-20:00	Banquet	

January 7, 2026 - Wednesday

Time	Details	Chair
7:30-8:30	Breakfast (60 minutes)	
	Session 7	
8:40-9:20	**Jian Huang** Process-based Models for Learning Probability Distributions	**Yuhong Yang**
9:20-10:00	**Degui Li** Deep Neural Network Estimation of Nonparametric Panel Regression with Latent Group Structure	
10:00-10:30	Coffee Break (30 minutes)	
	Session 8	
10:30-11:10	**Jinyuan Chang** CP-factorization for high dimensional tensor time series and double projection iterations	**Haihan Tang**
11:10-11:50	**Zhou Yu** Dimension Reduction In the Era of AI	
12:00-13:30	Lunch	
	Session 9	
14:00-14:40	**Anna Bykhovskaya** How Weak are Weak Factors? Uniform Inference for Signal Strength in Signal Plus Noise Models	**Ying Wang**
14:40-15:20	**Qing Yang** Generalized Linear Spectral Statistics of High-dimensional Sample Covariance Matrices and Its Applications	
15:20-15:50	Coffee Break (30 minutes)	
	Session 10	
15:50-16:30	**Xiao Han** Quantifying Cross-Domain Knowledge Distillation in the Presence of Domain shift	**Long Yu**
16:30-17:30	**Yingxing Li** Low-Rank and Sparse Network Regression	
17:30-19:00	Dinner	

January 8, 2026 - Thursday

Time	Details	Chair
7:30-8:30	Breakfast (60 minutes)	
	Session 11	
8:40-9:20	**Qiying Wang** Self-weighted estimation for local unit root autoregression	**Qianqian Zhu**
9:20-10:00	**Yingqian Lin** Spurious Quantile Regressions and Variable Selection in Quantile Cointegrations	
10:00-10:30	Coffee Break (30 minutes)	
	Session 12	
10:30-11:10	**Ling Zhou** Spatial effect detection regression for large-scale spatio-temporal covariates	**Dan Yang**
11:10-11:50	**Chaohua Dong** Robust M-Estimation for Additive Nonparametric Cointegrating Models	
12:00-13:30	Lunch	
	Session 13	
14:00-14:40	**Weichi Wu** A Random Graph-based Autoregressive Model for Networked Time Series	**Han Yan**
14:40-15:20	**Xinghao Qiao** Time Series Gaussian Chain Graph Models	
15:20-15:50	Coffee Break (30 minutes)	
	Session 14	
15:50-16:30	**Chenchen Ma** The Factor Tree: A Data-Driven Approach to Regime Switching in High-Dimensions	**Feng Li**
16:30-17:30	**Haiqi Li** Beyond Principal Components: Likelihood-Based Estimation of Time-Varying Factor Models	
17:30-19:00	Dinner	

January 9, 2026 - Friday

Time	Details	Chair
7:30-8:30	Breakfast (60 minutes)	
Session 15		
8:40-9:20	**Xinyang Yu** Dynamic Networks with Node Heterogeneity and Homophily	**Baiqing Wang**
9:20-10:00	**Dan Yang** Forecasting Global Economy with SIGMAR: Sparsity-Induced Global Matrix AutoRegressive Model	
10:00-10:30	Coffee Break (30 minutes)	
Session 16		
10:30-11:10	**Han Yan** Deep Independent Component Analysis for Time Series with Invertible Neural Networks	**Xinling Xie**
11:10-11:50	**Baiqing Wang** Shattering Break Barriers: Inferential Theory for Group Factor Models Subject to Disruptive Breaks	
12:00-13:30	Lunch	
14:00-14:40	**Free discussion**	
14:40-15:20		
15:50-16:30		
16:30-17:30		
17:30-19:00	Dinner	