Programme

Meeting in Econometrics

Toulouse, May 30th - 31st and June 1st, 2017 Sponsored by ANR – IPANEMA Project and Labex ECODEC

Conference venue

Toulouse School of Economics (TSE) Manufacture des Tabacs – F Building Room MF 323 21 allée de Brienne - 31000 Toulouse, France

Conference Organizer

Jean-Pierre Florens

Conference Secretariat

Marie-Hélène Dufour Phone: +33 (0)5 61 12 85 90







21 allée de Brienne 31015 Toulouse cedex 6 FRANCE Tel: +33 (0)5 61 12 85 89 www.tse-fr.eu

Meeting in Econometrics 30th-31st May and June 1st, 2017 Toulouse School of Economics (TSE)

Tuesday, May 30th, 2017

10:00 am - 10:30 am Registration and Coffee Break

SESSION 1

- 10:30 am 11:15 am "A Diagnostic Criterion for Approximate Factor Structure" Olivier SCAILLET (Université de Genève, GSEM)
- 11:15 am 12:00 pm TBA Jean-Marc ROBIN (Sciences Po, Paris and UCL)

12:00 pm - 1:00 pm Lunch

SESSION 2

- 1:00 pm 1:45 pm "Identification Robust Inference in a Linear IV Model" Pascal LAVERGNE (TSE)
- 1:45 pm 2:30 pm "Revealed Price Preference: Theory and Stochastic Testing" Yuichi KITAMURA (Yale University)

2:30 pm - 3:00 pm

Coffee Break

 3:00 pm – 5:00 pm - HDR Defense – "Essays in Econometrics Theory" Anna SIMONI (CREST-CNRS)

7:30 pm

Dinner

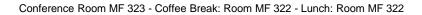
Wednesday, May 31st, 2017

SESSION 3

- 9:00 am 9:45 am "A Simple and Practical Approach Toward Testing Global Restrictions on General Functions"
 Valentin PATILEA (ENSAI)
- 9:45 am 10:30 am "Adaptive Bayesian estimation in Indirect Gaussian Sequence Space Models" Jan JOHANNES (Ruprecht-Karls-Universität Heidelberg) (with Anna SIMONI and Rudolf SCHENK)

10:30 am - 11:00 am

Coffee Break



Toulouse School of Economics

Wednesday, May 31, 2017

SESSION 4

- **11:00 am 11:45 am –** "Estimation of the Boundary of a Variable Observed with Symmetric Error" Ingrid VAN KEILEGOM (KU Leuven), (with Jean-Pierre FLORENS and Léopold SIMAR)
- 11:45 am 12:30 pm "Nonparametric Inference for Event Counting and Link-based Dynamic Network Models"
 Enno MAMMEN (Heidelberg University)

12:30 pm – 1:30 pm

Lunch

SESSION 5

- 1:30 pm 2:15 pm "Identification and Estimation of Dynamic Models with Robust Decision Makers". Timothy CHRISTENSEN (New York University)
- 2:15 pm 3:00 pm "Volatility Regression with Fat Tails" Jihyun KIM (TSE) (with Nour MEDDAHI)

3:00 pm - 3:30 pm

Coffee Break

SESSION 6

- 3:30 pm 4:15 pm "MCMC Confidence Sets for Identified Set" Xiaohong CHEN (Yale University)
- 4:15 pm 5:00 pm "A Geometric Approach to Inference in Set Identified Entry Games" Christian BONTEMPS (TSE) (with Rohit KUMAR)

7:30 pm

Dinner

Thursday, June 1st, 2017

SESSION 7

- 9:00 am 9:45 am TBA
 Eric GAUTIER (TSE)
- 10:00 am- 12:00 pm PhD defense "Essays on Econometrics Models with Endogeneity" Andrii BABII (TSE)

Toulouse School of Economics