

# Programme

## Meeting in Econometrics

***Toulouse, May 30<sup>th</sup> - 31<sup>st</sup> and June 1<sup>st</sup>, 2017***

**Sponsored by**  
**ANR – IPANEMA Project**  
**Labex ECODEC**  
**CNRS**

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### 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

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- 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 – “On Worker and Firm Heterogeneity in Wages and Employment Mobility: Evidence from Danish Register Data”  
**Jean-Marc ROBIN** (*Sciences Po, Paris and UCL*) (*with Rasmus LENTZ and Suphanit PIYAPROMDEE*)

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*)  
Jury members: *J.-P. Florens, Y. Kitamura, T. Magnac, E. Mammen, V. Patilea, J.-M. Robin, O. Scaillet*

7:30 pm *Dinner*

- **Wednesday, May 31<sup>st</sup>, 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*



SESSION 4

- **11:00 am - 11:45 am** – “Flexible Parametric Approach to Classical Measurement Error Variance Estimation without Auxiliary Data”  
**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** (*ENAC & TSE*) (*with Rohit KUMAR*)

7:30 pm

*Dinner*

Thursday, June 1<sup>st</sup>, 2017

SESSION 7

- **9:00 am - 9:45 am** – “Inference on Social Effects When the Network is Sparse and Unknown”  
**Eric GAUTIER** (*TSE*)
- **10:00 am - 12:00 pm - PhD defense** - “Essays on Econometrics Models with Endogeneity”  
**Andrii BABII** (*TSE*)  
Jury members: *T. Christensen, J.-P. Florens, E. Gautier, I. Van Keilegom*

