Programme

Meeting in Econometrics

Toulouse, May 30th - 31st and June 1st, 2017

Sponsored by
ANR – IPANEMA Project
Labex ECODEC
CNRS

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
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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 *(University of Geneva and Swiss Finance Institute) (with Patrick GAGLIARDINI and Elisa OSSALA)*

- **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 Nonparametric 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) (with Rahul DEB, John QUAH and Jörg STOYE)*

2:30 pm - 3:00 pm   *Coffee Break*

- **3:00 pm – 5:00 pm** *- HDR Defense –* "Essays in Econometrics Theory"
 Anna SIMONI *(CREST-CNRS)*
 <u>Jury members</u>: *J.-P. Florens, Y. Kitamura, T. Magnac, E. Mammen, V. Patilea, J.-M. Robin, O. Scaillet*

7:30 pm   *Dinner*

Wednesday, May 31st, 2017

SESSION 3

- **9:00 am - 9:45 am –** "A Simple and Practical Approach Towards Testing Global Restrictions on General Functions"
Valentin PATILEA *(CREST, ENSAI) (with Jeffrey RACINE)*

- **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*

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Wednesday, May 31st, 2017

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) (with Alexander KREISS and Wolfgang POLONIK)*

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 Regressions 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 Sets"
  Xiaohong CHEN *(Yale University) (with Timothy CHRISTENSEN, Keith O'HARA and Elie TAMER)*

- **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 1st, 2017

SESSION 7

- **9:00 am - 9:45 am –** "Inference on Social Effects when the Network is Sparse and Unknown"
  Eric GAUTIER *(TSE) (with Chris ROSE)*

- **9:45 am - 10:00 am**   Break

- **10:00 am - 12:00 pm - PhD defense -** "Essays on Econometrics Models with Endogeneity"
  Andrii BABII *(TSE)*
  <u>Jury members</u>: *T. Christensen, J.-P. Florens, E. Gautier, I. Van Keilegom*