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

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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 *(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)*

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*

Wednesday, May 31, 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)*

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 1st, 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)*