23/06/16

# Programme

# Recent Advances in Econometrics

***Toulouse, June 28-29, 2016***

**Conference Venue**
Toulouse School of Economics (TSE)
Manufacture des Tabacs - Auditorium - Building S
21 allée de Brienne - 31000 Toulouse, France
website

**Organizer**
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Toulouse School of Economics

PROJET FINANCÉ PAR L'ANR - PROJECT FUNDED BY THE ANR

ENAC La référence aéronautique

# Tuesday, June 28, 2016

**8:30 - 8:55 Registration**

**8:55 - 9:00 Welcome**

**9:00 - 10:30 SESSION I**
**Chair: Anne Vanhems (University of Toulouse, TBS and TSE)**

- “Regularized Estimation on Networks: Some Econometric Examples”, **Jean-Pierre Florens** (Toulouse School of Economics)

- “A Simple Nonparametric Estimator for Random Coefficients Logit Demand Models”, **Zhentong Lu** (Shanghai University of Finance and Economics), Xiaoxia Shi (University of Wisconsin-Madison) and Jing Tao (University of Washington)

- “Inference on Social Effects when the Network is Sparse and Unknown”, **Chris Rose** (Toulouse School of Economics) and Eric Gautier (Toulouse School of Economics)

**10:30 - 11:00** *Coffee Break*

**11:00 - 12:30 SESSION II**
**Chair: Christian Bontemps (ENAC and TSE)**

- “Inference under Covariate-Adaptive Randomization”, **Federico Bugni** (Duke University), Ivan Canay (Northwestern University) and Azeem Shaikh (University of Chicago)

- “Confidence Intervals for Projections of Partially Identified Parameters”, **Hiroaki Kaido** (Boston University), Francesca Molinari (Cornell University) and Joerge Stoye (Cornell University)

- “Wealth Elasticity of Risky Assets with Partial Observability”, Christian Bontemps (ENAC & Toulouse School of Economics), Thierry Magnac (Toulouse School of Economics) and **David Pacini** (University of Bristol)

**12:30 – 14:00** *Lunch*

**14:00 - 15:30** **SESSION III**
**Chair: Nour Meddahi (TSE)**

- “Bootstrapping factor models with cross sectional dependence”, **Silvia Goncalves** (University of Western Ontario) and Benoît Perron (Université de Montréal)

- “Exact and Asymptotic Indentification-Robust Inference for Dynamic Structural Equations with an Application to New Keynesian Phillips Curves”, **Jean-Marie Dufour** (McGill University) and Byunguk Kang (Korea Energy Economics Institute)

- Identification - and Singularity - Robust Inference for Moment Condition Models”, Donald W. K. Andrews (Yale University) and **Patrik Guggenberger** (Penn State University)

**15:30 - 16:00** *Coffee Break*

**16:00 - 17:30** **SESSION IV**
**Chair Andreea Enache (European University Institute)**

- “Robust Identification in Mechanisms ”, **Brendan Kline** (University of Texas at Austin)

- "A Partial Identification Subnetwork Approach to Discrete Games in Large Networks: An Application to Quantifying Peer Effects", **Tong Li** (Vanderbilt University) and Li Zhao (Shanghai Jiao Tong University)

- "Automobile Prices in Market Equilibrium with Unobserved Price Discrimination", Philippe Février (CREST-INSEE), Xavier d'Haultfoeuille (CREST-INSEE) and **Isis Durrmeyer** (Mannheim University)

**20:00** *Dinner (by invitation only)*

# Wednesday, June 29, 2016

**9:00 – 10:30** **SESSION V**
**Chair: François Poinas (TSE)**

- "Possibly Nonstationary Cross-Validation", Federico M. Bandi (The Johns Hopkins Carey Business School), Valentina Corradi (University of Surrey) and **Daniel Wilhelm** (University College of London)

- "A Distributional Framework for Matched Employer Employee Data", Stéphane Bonhomme (University of Chicago), Thibaut Lamandon (University of Chicago) and **Elena Manresa** (MIT Sloan School of Management)

- "Modified Likelihood Estimation of the Beta Model", **Koen Jochmans** (Sciences Po)

**10:30 - 11:00** *Coffee Break*

**11:00 - 12:30** **POSTER SESSION**

- "Indentification and Estimation in the Functional Linear Instrumental Regression", **Andrii Babii** (Toulouse School of Economics)

- "A Two Step Estimator for Structural Models Using Approximation", **Xintong Han** (Toulouse School of Economics)

- "A Uniform in Bandwidth Bootstrap Test for Bayesian Nash Equilibria and Expected Utility Models", **Elia Lapenta** (Toulouse School of Economics)



Conference: Auditorium MS001
Coffee Break and lunch: Room MS002
Poster session: Room MS003

- "Evaluating Market's Contribution to Price discovery in High-Frequency for Co-listed Assets", **Christian Nguenang** (Toulouse School of Economics)

- "GMM Estimation of the Long Run Risks Model", Nour Meddahi (Toulouse School of Economics) and **Jules Tinang** (Toulouse School of Economics)

- "High Dimensional Multivariate Realized Volatility Measures", **Serge Luther Nyawa Womo** (Toulouse School of Economics)

**12:30 – 14:00** *Lunch*

**14:00 – 15:30** **SESSION VI**
**Chair: Thierry Magnac (TSE)**

- "Testing near or at the Boundary of the Parameter Space", **Philippe Ketz** (Paris School of Economics)

- "Using the Area Under an Estimated ROC Curve to Test the Adequacy of Binary Predictors", Yu-Chin Hsu (Academia Sinica) and **Robert Lieli** (Central European University)

- "Estimation of Random Coefficients Models when Regressors are Bounded with an Application to Consumer Demand", **Eric Gautier** (Toulouse School of Economics) and Christophe Gaillac (CREST – TSE)

**15:30** *Adjourn*