Programme

27th (EC)^2 Conference on Big Data

Toulouse, December 16-17, 2016

<u>KEYNOTE SPEAKERS</u> :
PETER BUHLMANN (*ETH Zurich*)
VICTOR CHERNOZHUKOV (*MIT*)
MATT TADDY (*Microsoft Research and University of Chicago*)

Conference venue

Toulouse School of Economics (TSE)
Manufacture des Tabacs - Auditorium - Building S
21 Allée de Brienne- 31000 Toulouse, France
http://www.tse-fr.eu/conferences/2016-EC2
Conference.EC2@tse-fr.eu

Conference: Auditorium: MS 001
Lunch & Coffee Break: Room: MS 002
Poster sessions: MS 003

Friday, December 16

8:30 – 9:00 am *Registration*

09:00 - 10:30 am: Session F-I
Chair: *Sébastien GADAT*

- **KEYNOTE SPEAKER**: **PETER BUHLMANN** *(ETH Zurich)* ***"Heterogeneity in Large-Scale Data: New Opportunities for Causal Inference and Prediction"***
- Jean-Pierre FLORENS (*Toulouse School of Economics*) **"Convolution Models on Networks"**

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

11:00 - 12:30 pm: Session F-II
Chair: Christian BONTEMPS

- Torben ANDERSEN (*Northwestern University*) (with Nicola FUSARI, Viktor TODOROV, and Rasmus VARNESKOV) **"Unified Inference for Nonlinear Factor Models from Panels with Fixed and Large Time Span"**
- Maddalena CAVICCHIOLI (*University of Modena and Reggio Emilia*) (with Mario FORNI, Marco LIPPI and Paolo ZAFFARONI) **"Eigenvalue Ratio Estimators for the Number of Common Factor"**
- François BACHOC (*Université Paul Sabatier, Toulouse*) (with Hans LEEB and Benedikt POTSCHER) **"Valid Confidence Intervals for Post-Model-Selection Predictors"**

12:30 - 2:00 pm *Lunch and Poster Session I*

2:00 - 3:30 pm: Session F-III
Chair: Jihyun KIM

- Peter Reinhard HANSEN (*University of North Carolina at Chapel Hill*) (with Elena-Ivona DUMITRESCU)**"Exchange Rate Volatility Forecasting: a Multivariate Realized GARCH Approach"**
- Daniele MASSACCI (*Bank of England*) **"Unstable Diffusion Indexes: With an Application to Bond Risk Premia"**
- Didier NIBBERING (*Erasmus University Rotterdam, Tinbergen Institute*) (with Tom BOOT) "**Forecasting Using Random Subspace Methods"**

3:30 - 4:00 pm *Coffee Break*

4:00 - 5:30 pm: Session F-IV
Chair: Pierre DUBOIS

- **KEYNOTE SPEAKER: MATT TADDY** (*Microsoft Research and University of Chicago*) **"Economic Artificial Intelligence"**
- Stephen HANSEN (*University of Oxford*) (with Oriana BANDIERA, Andrea PRAT, and Raffaella SADUN) **"CEO Behavior and Firm Performance"**

7:00 – 11 pm *Dinner*

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Saturday, December 17

09:00 - 10:30 am: Session S-I
Chair: Anne VANHEMS

- Natalia BAILEY (*Queen Mary University*) (with Hashem PESARAN and Vanessa SMITH) **"A Multiple Testing Approach to the Regularisation of Large Sample Correlation Matrices"**
- Martin SPINDLER (*University of Hamburg and Max Planck Society*) (with Ye LUOY) **"L2 Boosting in High-Dimensions: Rate of Convergence"**
- Andrii BABII (*Toulouse School of Economics*) **"Honest Confidence Sets in Nonparametric IV Regression and Other ill-Posed Models"**

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

11:00 - 12:30 pm: Session S-II
Chair: Thierry MAGNAC

- **KEYNOTE SPEAKER & ET LECTURE: VICTOR CHERNOZHUKOV** (*MIT*) **"Double Machine Learning for Treatment and Causal Parameters"**
- Anna SIMONI (*CREST, CNRS*) (with Christoph BREUNIG and Enno MAMMEN) **"Inference in High-Dimensional Instrumental Variable Models Based on Desparsification"**

12:30 - 2:00 pm *Lunch and Poster Session II*

2:00 - 4:00 pm: Session S-III
Chair: Abdelaati DAOUIA

- Eric GAUTIER (*Toulouse School of Economics*) (with Christian ROSE) **"Inference on Social Effects when the Network is Sparse and Unknown"**
- Geert MESTERS (*Universitat Pompeu Fabra and Barcelona GSE*) (with Christian BROWNLEES) **"Detecting Granular Time Series in Large Panels"**
- Marcelo MEDEIROS (*PUC-Rio*) (with Carlos CARVALHO and Ricardo MASINI) **"ARCO: An Artificial Counterfactual Approach for High-Dimensional Panel Time Series Data"**
- Nickolai RIABOV (*Brown University*) (with Victor AGUIAR) **"Estimating High Dimensional Demand under Bounded Rationality: The ESMAX Demand System"**

4:00 pm *Adjourn*

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POSTER SESSIONS

Poster Session I

- Daniel L. CHEN (*Toulouse School of Economics*) (with Elliott ASH and Suresh NAIDU) **"The Effect of Conservative Legal Theories on Economic Jurisprudence"**
- Simon FREYALDENHOVEN (*Brown University*) **"Factor Models of Arbitrary Strength"**
- Georg VON GRAEVENITZI (*Queen Mary University*) (with Christian HELMERS, Valentine MILLOT and Oliver TURNBUL) **"Does Online Search Predict Sales? Evidence from Big Data for Car Markets in Germany and the UK"**
- Ilze KALNINA (*University College London*) (with Kokouvi TEWOU) **"Cross-sectional Dependence in Idiosyncratic Volatility"**
- Christian NGUENANG (*Toulouse School of Economics*) **"Price Discovery Measures and High-Frequency Data"**
- Matthias SCHMIDTBLAICHER (*European University Institute*) **"Further Pitfalls in Testing for Asset Price Bubbles: The Implications of a Stochastic Discount Factor"**

Poster Session II

- Bertille ANTOINE (*Simon Fraser University*) (with Eric RENAULT) **"How to Use an Auxiliary Model for Robust Inference in SDF Models"**
- Elena DUMITRESCU (*University of Paris Ouest*) (with Christophe BOUCHER, Gilles de TRUCHIS, and Sessi TOKPAVI) **"Testing for Extreme Volatility Transmission with Realized Volatility Measures"**
- Xintong HAN (*Toulouse School of Economics*) **"A Two-Step Estimator for Structural Models Using Approximation"**
- Maxime LEROUX (*Finances Canada*) (with Rachidi KOTCHONI and Dalibor STEVANOVIC) **"Forecasting Economics Activity in Data-Rich Environment"**
- Eduardo MENDES (*Getulio Vargas Foundation, Rio de Janeiro*) (with Ricardo MASINI and Marcelo MEDEIROS) **"Modelling and Forecasting Large Panel of Volatilities: The Benefits of Combining Factor Models and Shrinkage"**
- Serge NYAWA (*Toulouse School of Economics*) (with Tim BOLLERSLEV and Nour MEDDAHI) **"High Dimensional Multivariate Realized Volatility Measures"**