2007 Conference of the Netherlands Econometric Study Group

Summary of All Sessions

#	Date/Time	Location	Type	Title	Papers	Organizer
1	June 15, 2007 10:00-10:25	N/A	contributed	Registration	0	
2	June 15, 2007 10:30-11:45	N/A	contributed	Session 1	3	
3	June 15, 2007 12:05-13:05	N/A	invited	Invited Address : Yuichi Kitamura (Yale)	1	
4	June 15, 2007 14:05-15:20	N/A	contributed	Session 3	3	
5	June 15, 2007 15:25-16:40	N/A	contributed	Session 4	3	
6	June 15, 2007 17:15-18:05	N/A	contributed	Session 5	2	

6 sessions, 12 papers

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Complete List of All Sessions

Session 1: Registration

Session Organizer: ,
Session type: contributed
Date: June 15, 2007
Time: 10:00 - 10:25

Session 2: Session 1

Session Organizer: ,
Session Chair: Jean-Pierre Urbain, Universiteit Maastricht
Session type: contributed
Date: June 15, 2007
Time: 10:30 - 11:45

Tests for independence in nonparametric regression
Presented by: John Einmahl, Tilburg University

Exact Distribution of Likelihood Ratio Tests in Simultaneous Equations Models
Presented by: Gee Kwang Tan, Nanyang Technological University

An alternative to Quasi-Maximum Likelihood Estimation based on Exponential Tilting
Presented by: Zhengyuan Gao, University of Amsterdam, Tinbergen Institute

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Session 3: Invited Address : Yuichi Kitamura (Yale)

Session Organizer: ,
Session Chair: Kees Jan van Garderen, University of Amsterdam
Session type: invited
Date: June 15, 2007
Time: 12:5 - 13:05

Robustness,Infinitesimal Neighborhoods, and Moment Restrictions
Presented by: Yuichi Kitamura, Yale University

Session 4: Session 3

Session Organizer: ,
Session Chair: Frank Kleibergen, Brown University
Session type: contributed
Date: June 15, 2007
Time: 14:5 - 15:20

Estimating Long-Run Relationships between Observed Integrated Variables by Unobserved Component Methods

Presented by: Gerdie Everaert, University of Ghent

Liquidity-Based Estimation of Spot Volatility under Microstructure Noise

Presented by: Christoph Müller, University of Cologne

Testing for Cointegration with Nonstationary Volatility

Presented by: Peter BOSWIJK, University of Amsterdam

Session 5: Session 4

Session Organizer: ,
Session Chair: JAN R MAGNUS, TILBURG UNIVERSITY
Session type: contributed
Date: June 15, 2007
Time: 15:25 - 16:40

Subset statistics in the linear IV regression model

Presented by: Frank Kleibergen, Brown University

An Adjusted Profile Likelihood for Non-Stationary Panel Data Models with Incidental Parameters

Presented by: Koen Jochmans, Katholieke Universiteit Leuven

the weak instrument problem of the system GMM estimator in dynamic panel data models

Presented by: Maurice Bun, University of Amsterdam

Session 6: Session 5

Session Organizer: ,
Session Chair: Geert Dhaene, K.U.Leuven
Session type: contributed
Date: June 15, 2007
Time: 17:15 - 18:05

LOCALLY STATIONARY FACTOR MODELS: IDENTIFICATION AND NONPARAMETRIC ESTIMATION

Presented by: Giovanni Motta, Université Catholique de Louvain

Studying Co-movements in Large Multivariate Models Without Multivariate Modelling

Presented by: Franz Palm, Maastricht University

This program was last updated on 2007-06-14 11:43:38 EDT