

## Netherlands Econometric Study Group

# Programme 2018 Annual Conference

Friday 25 May 2018

# University of Amsterdam

# **Amsterdam School of Economics**

ABS, Plantage Muidergracht 12,

11018 TV Amsterdam, near Artis Zoo

http://abs.uva.nl/contact/address-and-directions/address-and-directions.html

9:00-9:50: Registration

9:50-9:55: Opening and Welcome

10:00 – 11:20 Session 1: **Financial Time Series** 

**Erik Kole** *Erasmus University Rotterdam* Spillovers in Markov Switching

**Frank Kleibergen** *University of Amsterdam*Robust Inference for Consumption-Based Asset Pricing

Maria Grith Erasmus University Rotterdam
Graphical Models for Multivariate Time Series Using Wavelets

**Nalan Basturk** *Maastricht University*Bayesian Factor Modeling with Industry Momentum Strategies

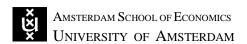
11:20 - 11:40 Coffee - Tea Break

11:40 - 12:40 *Invited Lecture* 

### Peter C.B. Phillips

Yale University

Dynamic Panel Modeling of Climate Change





#### 12:40 - 13:40 Lunch and posters

#### 13:40 - 14:40 Session 3: **Precision Covariance**

Mario P. Rothfelder Tilburg University

Estimating Sparse Long-Run Precision Matrices for Linear Multivariate Time Series

**Anne Opschoor** *Vrije Universiteit, Amsterdam* 

Time-varying tail behavior for realized covariance matrices

Nicolas Tavenier KU Leuven

Flexible shrinkage of large-dimensional covariance matrices

#### 14:40 - 15:00 Coffee - Tea Break

#### 15:00 - 16:00 Session 4: **Methods & Misspecification**

#### Eleni Aristodemou University of Amsterdam

A Discrete Choice Model for Horizontally and Vertically Differentiated Alternatives

#### Laura Spierdijk University of Groningen

Moment conditions for the quadratic regression model with measurement error.

Paolo Gorgi Vrije Universiteit, Amsterdam

Missing observations in observation-driven time series models

#### 16:00 - 17:00 **Poster Session**

#### **Yicong Lin** *Maastricht University*

GLS Estimation and Confidence Sets for the Date of a Single Break in Models with Trends

Li Sun Maastricht University

Detecting Time Irreversibility Using Quantile Autoregressive Models

Michael Gong Erasmus University Rotterdam

Forecasting Implied Volatility Surface Using Put-Call Parity Deviations

Marc Nientker Vrije Universiteit, Amsterdam

A Time-Varying Parameter Model for Local Explosions

#### **Luca Margaritella** *Maastricht University*

Granger Causality test in High-dimensional VARs: a Post-Double-Selection Procedure

#### Kasia Lasak University of Amsterdam

A FCVAR Model Analysis of Long-run Relationship and Price Discovery in the Foreign Exchange Market.





# **Jochem Oorschot** Erasmus University Rotterdam Tail dependence of OLS

#### Hanan E.G. Ahmed Tilburg University

Improved estimation of the extreme value index using related variables

#### **Etiënne Wijler** *Maastricht University*

SPECS: An Automated Approach Towards Sparse Single Equation Cointegration Modelling

#### Caterina Schiavoni Maastricht University

Realtime estimation of unemployment with dynamic factor and state space models

#### Bernd Schwaab European Central Bank

Nonlinear dynamic factor models with interacting level and volatility

#### **Alexander Heinemann** Maastricht University

A Justification of Conditional Confidence Intervals

#### Alaa Abi Morshed Tilburg University

Test for structural breaks in the variance of OLS estimators

#### **Oliver Wichert** Tilburg University

Liquidity premiums in various asset clases

#### **Lingwei Kong** *University of Amsterdam*

Finite Sample Distributions of Identification Robust Factor Pricing Statistics

#### Agnieszka Borowska Vrije Universiteit, Amsterdam

Partially Censored Posterior for Robust and Effcient Risk Evaluation

#### Sanna Stephan University of Amsterdam

Maximum Likelihood Estimation of Information Diffusion in Dense Networks

#### 17:00 – 18:00 Session 6: **Methods & Applications**

#### **Olivier De Groote** KU Leuven

The effects of high school curriculum. A model of program and effort choice.

#### **Tom Boot** *University of Groningen*

Confidence sets for averaging estimators

#### Julio A. Crego Tilburg University

Endogenous Health Groups and Heterogeneous Dynamics of the Elderly

#### 19:00 Dinner



1017 CV, Rembrandtplein 42, Amsterdam, The Netherlands



