# NESG

15th Meeting of the Netherlands Econometric Study Group

May 20 – May 21, 2022

University of Groningen

**Friday May 20**

12:00 – 13:00   Lunch and registration

13:00 – 13:05   Opening and welcome: Kees Jan van Garderen

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13:05 – 14:20   Session 1:         Applications
                Chair:              **Kees Jan van Garderen**

    13:05 – 13:30   **Agnieszka Postepska** (University of Groningen)
                Gender norms and gender-stereotypical labor market behavior across generations.
                Evidence from conditional second moments

    13:30 – 13:55   **Alexandros Theloudis** (Tilburg University)
                Commitment and the Dynamics of Household Labor Supply

    13:55 – 14:20   **Rutger-Jan Lange** (Erasmus University Rotterdam)
                A New Class of Robust Observation-driven Time-varying Parameter Models

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14:20 – 14:40   Coffee Break

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14:40 – 15:40   Keynote Lecture
                Chair:              **Tom Boot**

        **Andres Santos** (UCLA)

        Inference for Large-Scale Linear Systems with Known Coefficients

15:40 – 17:00   **Poster Session** + coffee

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| Amir Alipoor (UvT) | The Role of Children and Schools in SARS-CoV-2 Transmission |
| Anne Opschoor (VU) | The Importance of Heterogeneity in Dynamic Network Models Applied to European Systemic Risk |
| Chang Tan (UG) | Spatial autoregressive panel data models with spatial moving average errors |
| Daniel Velasquez Gaviria (MU) | Third-order spectral estimation for ARMA models |
| Enzo D'Innocenzo (VU) | Dynamic Partial Correlation Models |
| Gabriela M. Szini (UvA) | Is the Effect of Brexit Larger Than Previously Thought? A Synthetic Difference-in-differences Approach with (-out) Covariates |
| Jens Klooster (EUR) | Outlier Robust Inference in (Weak) Instrumental Variable Models |
| Jhordano Aguilar Loyo (UG) | Grouped heterogeneity in linear panel data models with heterogeneous error variances |
| Marie Ternes (MU) | Hierarchical Regularizers for Mixed-Frequency Vector Autoregressions |
| Nabil Bouamara (KU Leuven) | Unraveling the Cauchy combination test, with an application to autocorrelated test statistics in finance |
| Nick Koning (EUR) | Deterministic 'Randomization' Tests: More Efficient Exact Permutation Testing using a Representative Subgroup |
| Robert Adamek (MU) | Local Projection Inference in High Dimensions |
| Shobhit Kulshreshth (UvT) | Does population sorting through internal migration increase regional inequality in health care costs and needs? |
| Siem Jan Koopman (VU) | Panel time series models with time-varying effects |
| Timo Schenk (UvA) | Time-Weighted Difference-in-Differences: Accounting for Common Factors in Short T Panels |
| Weihao Chen (UvT) | Bias Correction and Endogeneity in Linear Dynamic Panel Data Models |

17:00-18:15    Session 2:    Time series
               Chair:        **Siem Jan Koopman**

17:00 – 17:25  **Yicong Lin** (VU)
               Sieve Bootstrap Inference for Time-Varying Coefficient Models

17:25 – 17:50  **Marina Khismatullina** (Erasmus University Rotterdam)
               Multiscale testing for equality of nonparametric trend curves

17:50 – 18:15  **Stephan Smeekes** (Maastricht University)
               Inference in Non-stationary High-Dimensional VARs

19:00-22:30    Conference dinner at Restaurant Feithhuis, Martinikerkhof 10, 9712 JG Groningen.

               Telephone: +31 50 313 5335 / Website / Google Maps.

**Saturday May 21**

| 09:25 – 10:15 | Session 3: | Identification |
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| | Chair: | **Geert Dhaene** |

| 9:25 – 9:50 | **Jad Beyhum** (KU Leuven) |
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| | Instrumental variable estimation of dynamic treatment effects on a survival outcome |

| 9:50 – 10:15 | **Lina Zhang** (UvA) |
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| | Weak Identification in Discrete Choice Models |

10:15 – 10:35   Coffee Break

| 10:35 – 11:50 | Session 4: | Panel Data |
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| | Chair: | **Dick van Dijk** |

| 10:35 – 11:00 | **Jonas Striaukas** (UCLouvain) |
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| | Machine Learning Panel Data Regressions with Heavy-tailed Dependent Data: Theory and Application. |

| 11:00 – 11:25 | **Martin Schumann** (Maastricht University) |
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| | The role of score and information bias in panel data likelihoods |

| 11:25 – 11:50 | **Frank Kleibergen** (UvA) |
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| | Misspecification and weak identification in asset pricing |

11:50 – 12:10   Coffee Break

| 12:10 – 13:00 | Session 5: | Bootstrap methods |
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| | Chair: | **Stephan Smeekes** |

| 12:10 – 12:35 | **Otilia Boldea** (Tilburg University) |
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| | Bootstrap methods for impulse responses obtained by local projections |

| 12:35 – 13:00 | **Lukas Hoesch** (VU) |
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| | Robust Inference in Structural VAR Models identified by Non-Gaussianity |

13:00 – 14:00   Lunch

*Supported by:*