NESG

Maastricht University
School of Business and Economics
Global minds, local roots

17th Meeting of the
Netherlands Econometric Study Group

Maastricht, 24-25 May 2024

Maastricht University School of Business and Economics
Tongersestraat 53, 6211LM Maastricht
Google Maps – Venue Info

Friday May 24		
12:00 - 13:20	**Registration and Lunch**	Ad Fundum
13:20 - 13:25	**Opening and Welcome**	Aula (H0.01)
13:25 - 14:40	Session 1: **Time Series** Chair: **Kees Jan van Garderen** **Jad Beyhum** (KU Leuven) Testing for sparse idiosyncratic components in factor-augmented regression **Sumanta Basu** (Cornell University & Maastricht University) Penalized Quantile Regression for Large-Scale Time Series **Yi He** (University of Amsterdam) Detecting Spurious Factor Models	Aula (H0.01)
14:40 - 15:00	**Coffee Break**	Ad Fundum
15:00 - 16:00	**Keynote Lecture** Chair: **Stephan Smeekes** **Michael Jansson** (UC Berkeley) Average treatment effects for exchangeable random arrays	Aula (H0.01)
16:00 - **16:50**	**Poster Session + Vlaai** **Amir Alipoor** (Tilburg University) Computationally efficient estimation of high-dimensional macro models **Sander van Beek** (University of Groningen) Testing for unobserved heterogeneity in duration analysis using time-varying explanatory variables **Weihao Chen** (Tilburg University) Adding valid and variance-reducing controls **Simon Donker van Heel** (Erasmus University Rotterdam) Performance Guarantees for Score-Driven Filters **Haobai Guo** (University of Amsterdam) Misspecification and Weak Identification in Forward-Looking Macroeconomic Models **Paul Haimerl** (Maastricht University) Grouped Trends in the In-situ and Free-air Temperature Offset **Lucas Harlaar** (Maastricht University) Statistical Early Warning Models with Applications **Floris Holstege** (University of Amsterdam) Removing Spurious Concepts from Neural Network Representations via Joint Subspace Estimation	Ad Fundum

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	Stan Koobs (Erasmus University Rotterdam) Heterogeneous variable selection in nonlinear panel data models: A semiparametric Bayesian approach **Niels Marijnen** (University of Amsterdam) Semiparametric Estimation of Probability Weighting Functions Implicit in Option Prices **Alexei Nemtyrev** (Tilburg University) Optimally smoothing local projections **Ivan Ricardo** (Maastricht University) Reduced Rank Matrix Autoregressive Models **Bernhard van der Sluis** (Erasmus University Rotterdam) Markov regime-switching panel models with grouped heterogeneity **Mingxuan Song** (VU Amsterdam) Bootstrap inference for time-varying coefficient models in nonstationary time series **Barend Spanjers** (VU Amsterdam) Modelling persistence in temperature time series **Noah Stegehuis** (VU Amsterdam) A Score-Driven Filter for Time-Varying Regression Models with Endogenous Regressors **Chang Tan** (University of Groningen) General nesting spatial panel models with spatial autoregressive or moving average errors and parameterized distance-based decay matrices **Xiaomeng Zhang** (Erasmus University Rotterdam) Asymptotic Properties of the Distributional Synthetic Controls **Xia Zou** (VU Amsterdam) Implied Volatility Surface Dynamics: from Parameter-Driven to Observation-Driven Models and Beyond	
16:50 - 17:40	Session 2: **Nonlinear Models** Chair: **Otilia Boldea** **Christos Revelas** (Tilburg University) When does subagging work? **Eric Beutner** (VU Amsterdam) Consistency and weak convergence of observation driven filter	Aula (H0.01)
19:00 – 22:00	**Dinner** At **Restaurant Petit Bonheur**, Achter de Molens 2, 6211 JC Maastricht Route description via **Google Maps**	

Saturday May 25

09:00 - 10:15	Session 3: **Finance** Chair: **Nalan Basturk** **Bart Keijsers** (University of Amsterdam) Limits of parametric portfolio policies **Alberto Quaini** (Erasmus University Rotterdam) Tradable Factor Risk Premia and Oracle Tests of Asset Pricing Models	Aula (H0.01)

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	Yonas Khanna (VU Amsterdam & ING Bank) Measuring and Explaining the CDS-Bond Basis Term-Structure Shape and Dynamics	
10:15 - **10:30**	**Coffee Break**	Ad Fundum
10:30 - 11:45	Session 4: **Identification and Causal Inference** Chair: **Geert Dhaene** **Weining Wang** (University of Groningen) Plausible GMM via Avenue Bayes **Eyo Herstad** (Erasmus University Rotterdam) Estimating peer effects in networks with missing links **Aico van Vuuren** (University of Groningen) Distributional regression difference-in-differences	Aula (H0.01)
11:45 - **12:00**	**Coffee Break**	Ad Fundum
12:00 - 12:50	Session 5: **Robust Structural Models** Chair: **Tom Boot** **Max Welz** (Erasmus University Rotterdam) Robust Estimation and Inference in Categorical Data **Jan van den Brakel** (Maastricht University & Statistics Netherlands) Multilevel time series model for mobility trends in the Netherlands	Aula (H0.01)
12:50 - **13:30**	**Lunch**	Ad Fundum