NESG

Netherlands Econometrics Study Group 2026

May 22, 2026

Tilburg University

Venue: Mindlabs, Locomotiefboulevard 101, 5041 SE Tilburg

PROGRAMME

8:30-8:55	**Registration and coffee**
8.55-9:00	**Opening**
9:00-10:30	**Session 1: Microeconometrics/Panel Data 1** **Chair: Jad Beyhum** 1. Nick Koning (Erasmus University Rotterdam) Post-hoc Alpha Hypothesis Testing and Post-hoc p-value 2. Jad Beyhum (KU Leuven) Inference after Discretizing Time-Varying Unobserved Heterogeneity 3. Denis Kojevnikov (Tilburg University) Nonparametric Causal Analysis under Ambiguity 4. Siem Jan Koopman (VU Amsterdam) A Dynamic Nonlinear Panel Decomposition Model for the Global Environmental Kuznets Curve
10:30-11:00	**Coffee break and Poster session**
11:00-12:00	**Keynote talk: Oliver Linton (University of Cambridge)** **A ReMeDI approach to measuring market liquidity** **Chair: Otilia Boldea**
12:00-13:15	**Lunch and Poster session**
13:15 -14:45	**Session 2: Financial econometrics/Machine Learning** **Chair: Nalan Bastürk** 1. Jeroen Dalderop (University of Amsterdam) Efficient Estimation of Option-Implied Pricing Kernels 2. Karim Moussa (VU Amsterdam) Simulation-Based Estimation of State Space Models with Application to Stochastic Volatility Processes 3. Sander Barendse (University of Amsterdam) Debiased Tests for Sharpe Ratios of Machine Learning Portfolios 4. Nalan Bastürk (Maastricht University) Zoom-Enabling Latent Dirichlet Allocation (ZE-LDA) Topic Model for Grouped Corpora
14:45-15:45	**Poster session** 1. Amir Alipoor (Tilburg University) Estimating Large-Scale Nonlinear Macroeconomic Models Using the Ensemble Transform Kalman Filter 2. Ties Bos (Maastricht University) Testing for Heterogeneity in Non-Linear Panels 3. Junyu Chen (University of Groningen) Probabilistic Forecasting of Limit Order Book Depth Using Diffusion Models

	4. Dennis Cordes (University of Amsterdam) Modeling Spatio-Temporal Peer Effects in Count Data for Residential Photovoltaic Adoption 5. Simon Donker van Heel (Erasmus University Rotterdam) An Adaptive Dynamic Multiple Quantile Filter 6. Lucas Harlaar (Maastricht University) The Statistical Treatment of Linear Restrictions in a State Space Time Series Model: An Overview and New Perspectives 7. Stan Koobs (Erasmus University Rotterdam) Equivalence Testing with Data-Dependent and Post-Hoc Equivalence Margins 8. Yicong Lin (VU Amsterdam, *Assistant Professor*) Testing for Univariate Score-Driven Parameter Dynamics 9. Wei Miao (KU Leuven) Inference in High-Dimensional Short Panel Data after Discretizing Unobserved Heterogeneity 10. Aleksandr Minchenko (Tilburg University) Two-Stage Estimator of the Discount Factor 11. Aleksei Nemtyrev (Tilburg University) Targeted Local Projections 12. Michael Pen (University of Groningen) A Bias Adapted Inference Procedure for the Random Coefficients Model 13. Ivan Ricardo (Maastricht University) Impulse Response Inference for Matrix-Valued Time Series 14. Franka Schellekens (Tilburg University) Latent Structure and Change Point Detection in High-Dimensional Panel VAR Models with Application to Brain Connectivity 15. Mingxuan Song (VU Amsterdam) Observation-Driven Filters using a Continuum of Characteristic Function Based Moment Conditions 16. Simon Trimborn (University of Amsterdam, *Assistant Professor*) A Time-Dependent Network Hüsler-Reiss Model 17. Sander Tromp (University of Amsterdam) Improved Bootstrap Inference for Linear Dynamic Panel Data Models with Interactive Effects 18. Anthony van Veen (VU Amsterdam) Measuring Economic Impacts of Environmental Policy Transitions Across Countries 19. Chenhui Wang (VU Amsterdam) Estimation and Inference for the Persistence of Extremely High Temperatures 20. Luuk de Wit (Erasmus University Rotterdam) Clustering-Based Estimation of Score-Driven Models for Extremes
15:45-17:00	**Session 3: Microeconometrics/Panel Data 2** **Chair: Geert Dhaene** 1. Jens Klooster (University of Groningen) On (In)consistency of M-estimators under Contamination 2. Sander van Beek (University of Groningen) Testing for Unobserved Heterogeneity in Duration Analysis Using Time-Varying Explanatory Variables 3. Geert Dhaene (KU Leuven)

	Approximate Operator Inversion for Average Effects in Nonlinear Panel Models
17:00 -17:15	**Coffee break and poster session**
17:15-18:30	**Session 4: Time series** **Chair: Otilia Boldea** 1. Tobias Hartl (Maastricht University) Model Selection and Estimation of Factor Models with Long Memory 2. Alexander Mayer (Erasmus University Rotterdam) Local Gaussian Copula Inference with Structural Breaks 3. Otilia Boldea (Tilburg University) Corrected Local Projections for Structural Impulse Response Functions
19:00-22:00	**Dinner at Restaurant Kok Verhoeven** NS Plein 32 5014 DC Tilburg