2008 Meeting of the Netherlands Econometric Study Group

Summary of All Sessions

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1	June 13, 2008 10:30-11:45	Semi- and Non-parametrics	3
2	June 13, 2008 12:05-13:05	Bruce Hansen on Model Averaging: The Asymptotic Risk of the Least Squares Averaging Estimator	1
3	June 13, 2008 14:05-15:20	Time series and Finance	3
4	June 13, 2008 15:40-16:55	Heterogeneous: Obesity, Efficiency and Learning	3
5	June 13, 2008 17:15-18:05	Elderly well being and Congestion	2

5 sessions, 12 papers

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Complete List of All Sessions

Session 1: Semi- and Non-parametrics

Session Chair: Kees Jan van Garderen, University of Amsterdam
Date: June 13, 2008
Time: 10:30 - 11:45

Semiparametric Robust Estimation of Truncated and Censored Regression Models

JEL codes: C13 C14 C21 C24

Presented by: Pavel Cizek, **Tilburg University**

Smoothness Adaptive Average Derivative Estimation

Presented by: Marcia Schafgans, **London School of Economics**

Fat Tails in Small Samples

Presented by: Stefan Straetmans, **University of Maastricht**

Session 2: Bruce Hansen on Model Averaging: The Asymptotic Risk of the Least Squares Averaging Estimator

Session Chair: Jan R. Magnus, **Tilburg University**

Date: June 13, 2008

Time: 12:5 - 13:05

The Asymptotic Risk of the Least Squares Averaging Estimator

Presented by: Bruce Hansen, **University of Wisconsin**

Session 3: Time series and Finance

Session Chair: Marius Ooms, **Vrije Universiteit Amsterdam**

Date: June 13, 2008

Time: 14:5 - 15:20

An Affine Bond Price Model with an Application to US Treasury Yields

JEL codes: E4, G1

Presented by: Paul Bekker, **University of Groningen**

Likelihood-based estimation of cointegration rank in fractional systems

Presented by: Paulius Stakenas, **University of Amsterdam**

An Easy Test for Two StationaryLong Memory Processes being Uncorrelated via AR Approximations, With An Application to the Volatility of Foreign Exchange Rates

Presented by: Shin-Huei Wang, **CORE**

Session 4: Heterogeneous: Obesity, Efficiency and Learning

Session Chair: Peter Boswijk, **University of Amsterdam**

Date: June 13, 2008

Time: 15:40 - 16:55

A Bivariate Latent Class Correlated Generalized Ordered Probit Model with an Application to Modeling Observed Obesity Levels

JEL codes: C3, D1, I1

Presented by: Mark Harris, Monash University

An efficiency correction model

Presented by: Marc Francke, VU University Amsterdam

Inference in models with adaptive learning, with an application to the new Keynesian Phillips curve

Presented by: Guillaume Chevillon, ESSEC, Paris

Session 5: Elderly well being and Congestion

Session Chair: Laura Spierdijk, University of Groningen

Date: June 13, 2008

Time: 17:15 - 18:05

Embedding Product Congestion in Stores into a Structural Model of Equilibrium: Estimating Price Elasticities and Welfare Effects

JEL codes: L11 and L62

Presented by: Franco Mariuzzo, University of Groningen

Economic well-being and poverty among the elderly: an analysis based on a collective consumption model

Presented by: Frederic Vermeulen, Tilburg University

This program was last updated on 2008-05-26 4:35:0 EDT