2010 Conference of the Netherlands Econometric Study Group

Summary of All Sessions

#	Date/Time	Location	Type	Title	Papers
1	June 11, 2010 12:30-13:00	Arenberg Castle, Salons	invited	Registration + coffee	0
2	June 11, 2010 13:00-14:40	Arenberg Castle, Auditorium	contributed	Non-Parametric Methods	4
3	June 11, 2010 14:40-15:00	Arenberg Castle, Salons	invited	Coffee	0
4	June 11, 2010 15:00-16:00	Arenberg Castle, Auditorium	invited	Invited lecture Victor Chernozhukov	1
5	June 11, 2010 16:00-16:10	Arenberg Castle, Salons	invited	Short Break	0
6	June 11, 2010 16:10-17:00	Arenberg Castle, Auditorium	contributed	Empirical Likelihood Methods	2
7	June 11, 2010 17:00-17:20	Arenberg Castle, Salons	invited	Coffee	0
8	June 11, 2010 17:20-18:10	Arenberg Castle, Auditorium	contributed	Time Series Econometrics	2
9	June 11, 2010 19:00-24:00	= Leuven =	invited	Conference Dinner	0
10	June 12, 2010 9:00-10:15	Naamse Str 69, Room 01.85	contributed	Financial Econometrics	3
11	June 12, 2010 10:15-10:35	Naamse Str. 69, Room 00.10	invited	Coffee	0

12	June 12, 2010 10:35-11:25	Naamse Str 69, Room 01.85	contributed	Unit Root Econometrics	2
13	June 12, 2010 11:25-11:35	Naamse Str. 69, Room 00.10	invited	Short Break	0
14	June 12, 2010 11:35-12:25	Naamse Str 69, Room 01.85	contributed	Learning in Macro Models	2

14 sessions, 16 papers

2010 Conference of the Netherlands Econometric Study Group

Complete List of All Sessions

Session 1: Registration + coffee

Session type: invited
Date: June 11, 2010
Time: 12:30 - 13:00
Location: Arenberg Castle, Salons

Session 2: Non-Parametric Methods

Session Chair: Geert Dhaene, KU Leuven
Session type: contributed
Date: June 11, 2010
Time: 13:00 - 14:40
Location: Arenberg Castle, Auditorium

A Kernel Weighted Smoothed Maximum Score Estimator for the Endogenous Binary Choice Model
[slides]

By Jerome M. Krief; LSU
Presented by: jerome Krief, LSU

A local nonparametric analysis of transformations
By Koen Jochmans; CORE
Presented by: Koen Jochmans, UCLouvain

Identification and Inference on the Correlation using Data from Two Independent Samples
By David Pacini; Toulouse School of Economics
Presented by: David Pacini, Universite Toulouse 1

EXPLICIT SOLUTIONS FOR THE ASYMPTOTICALLY-OPTIMAL BANDWIDTH IN CROSS VALIDATION
By Karim M Abadir; Imperial College, London
Michel Lubrano; GREQAM, Marseille
Presented by: Michel Lubrano, GREQAM-CNRS

Session 3: Coffee

Session type: invited
Date: June 11, 2010
Time: 14:40 - 15:00
Location: Arenberg Castle, Salons

Session 4: Invited lecture Victor Chernozhukov

Session Chair: Marius Ooms, VU University Amsterdam
Session type: invited
Date: June 11, 2010
Time: 15:00 - 16:00
Location: Arenberg Castle, Auditorium

High-Dimensional Sparse Econometric Models
[slides]
By Alexandre Belloni; Duke University
Victor Chernozhukov; MIT
Presented by: Victor Chernozhukov, MIT

Session 5: Short Break

Session type: invited

Date: June 11, 2010

Time: 16:00 - 16:10

Location: Arenberg Castle, Salons

Session 6: Empirical Likelihood Methods

Session Chair: Michael Massmann, public

Session type: contributed

Date: June 11, 2010

Time: 16:10 - 17:00

Location: Arenberg Castle, Auditorium

Z-estimators and auxiliary information under weak dependence

By Federico Crudu; University of Groningen

Presented by: Federico Crudu, University of Groningen

Geometric Interpretations for Constrained Minimum Contrast Problems

By Zhengyuan Gao
University of Amsterdam and Tinbergen Institute

Presented by: Zhengyuan Gao, University of Amsterdam and Tinbergen Institute

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Session 7: Coffee

Session type: invited

Date: June 11, 2010

Time: 17:00 - 17:20

Location: Arenberg Castle, Salons

Session 8: Time Series Econometrics

Session Chair: Peter Boswijk, University of Amsterdam

Session type: contributed

Date: June 11, 2010

Time: 17:20 - 18:10

Location: Arenberg Castle, Auditorium

Variable Selection, Estimation and Inference for Multi-period Forecasting Problems

By M. Hashem Pesaran; Cambridge University and USC
Andreas Pick; Erasmus University Rotterdam, De Nederlandsche Bank and CIMF
Allan Timmermann; UC San Diego and CREATES

Presented by: Andreas Pick, Erasmus School of Economics (ESE)

Models with Time-varying Mean and Variance: A Robust Analysis of U.S. Industrial Production

By Charles S. Bos; VU University Amsterdam
Siem Jan Koopman; VU University Amsterdam

Presented by: Charles Bos, Vrije Universiteit Amsterdam

Session 9: Conference Dinner

Session type: invited

Date: June 11, 2010

Time: 19:00 - 24:00

Location: = Leuven =

Session 10: Financial Econometrics

Session Chair: Bas Werker, Tilburg University

Session type: contributed

Date: June 12, 2010

Time: 9:00 - 10:15

Location: Naamse Str 69, Room 01.85

Predicting extreme VaR: Nonparametric quantile regression with refinements from extreme value theory

By Julia Schaumburg; Humboldt-Universität zu Berlin

Presented by: Julia Schaumburg, Humboldt Universität zu Berlin

On the estimation of dynamic conditional correlation models

By Christian Hafner, UCL
Olga Reznikova, UCL

Presented by: Christian Hafner, Université catholique de Louvain

An Improved Pre-averaging Estimator of Integrated Volatility

By Werner Ploberger; Washington University in St. Louis
Taesuk Lee; University of Rochester

Presented by: Werner Ploberger, Washington University in St; Louis

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Session 11: Coffee

Session type: invited

Date: June 12, 2010

Time: 10:15 - 10:35

Location: Naamse Str. 69, Room 00.10

Session 12: Unit Root Econometrics

Session Chair: Charles Bos, Vrije Universiteit Amsterdam

Session type: contributed

Date: June 12, 2010

Time: 10:35 - 11:25

Location: Naamse Str 69, Room 01.85

Bootstrap Union Tests for Unit Roots in the Presence of Nonstationary Volatility

By Stephan Smeekes; Maastricht University
A. M. Robert Taylor; University of Nottingham

Presented by: Stephan Smeekes, Maastricht University

Unit Root Testing in Heteroskedastic Panels using the Cauchy Estimator

By Matei Demetrescu; Goethe-Universität Frankfurt
Christoph Hanck; Rijksuniversiteit Groningen

Presented by: Christoph Hanck, Rijksuniversiteit Groningen

Session 13: Short Break

Session type: invited

Date: June 12, 2010

Time: 11:25 - 11:35

Location: Naamse Str. 69, Room 00.10

This program was last updated on 2010-06-09 16:57:28 EDT

Session 14: Learning in Macro Models

Session Chair: Kees Jan van Garderen, University of Amsterdam

Session type: contributed

Date: June 12, 2010

Time: 11:35 - 12:25

Location: Naamse Str 69, Room 01.85

Adaptive Learning and Long Memory

By Guillaume Chevillon; ESSEC Business School & CREST-INSEE
Sophocles Mavroeidis; Brown University

Presented by: Guillaume Chevillon, ESSEC, Paris

Asset Prices and Persistent Macroeconomic Uncertainty

By Michal Pakos; Department of Economics, Center for Economic Research & Graduate Education (CERGE-EI) and Economics Institute of the Academy of Sciences of the Czech Republic, Politickch Vz 7, 111 21 Prague 1, Czech Republic, Cell Phone: (+420)-776-437-017, Email: michal.pakos@cerge-ei.cz; michal.pakos@yahoo.com.

Presented by: Michal Pakos, Center for Economic Research & Graduate Education,