
The 9th Netherlands Econometric Study Group Meeting Faculty Club · Tilburg University

9.00-9.25 Registration

9.25- 9.30 Opening and Welcome

- **Kees Jan van Garderen** (University of Amsterdam)
-

9.30-10.20 Session 1: Panels and Cointegration

Chair: **Kees Jan van Garderen** (University of Amsterdam)

- **Pavel Cizek** (Tilburg University)
Robust GMM estimation and moment selection in dynamic panel data models
 - **Katarzyna Lasak** (VU Amsterdam)
On an estimation method for an alternative fractionally cointegrated model
-

10.20-10.35 Coffee

10.35-11.25 Session 2: Empirics

Chair: **Dick van Dijk** (Erasmus University Rotterdam)

- **Frederic Vermeulen** (KU Leuven)
Household consumption when the marriage is stable
 - **Gerard Pfann** (University of Maastricht)
Firing costs and labor demand in recessions
-

11.25-11.40 Coffee

11.40-12.40 The Econometrics Journal Lecture

Chair: **Otilia Boldea** (Tilburg University)

Serena Ng (Columbia University)
Boosting Recessions



tinbergen institute

12.40-14.00 Lunch

14.00-15.15 **Session 3: Finance - Macro**

Chair: **Laura Spierdijk** (University of Groningen)

- **Bart Diris** (Erasmus University Rotterdam)
Cyclical losses in bank loans
- **Michel van der Wel** (Erasmus University Rotterdam)
Estimating dynamic equilibrium models using macro and financial data
- **Eric Beutner** (University of Maastricht)
Convergence rates of regress-later estimates in Least-Squares Monte Carlo

15.15-16.15 **Coffee and Poster Session**

- **Alaa Abi Morshed** (Tilburg University)
Moment-based identification of breaks
- **Tom Boot** (Erasmus University Rotterdam)
Optimal forecasts from Markov switching models and the effect of uncertain break dates
- **Kris Boudt** (VU Amsterdam)
All words are not equal: sentiment dynamics and information content in CEO letters
- **Laurent Callot** (VU Amsterdam)
Factor models with parsimoniously time varying parameters
- **Koen Declercq** (KU Leuven)
Attendance and completion in higher education with ex post screening
- **Rocco D'Este** (Warwick University)
The effect of stolen goods markets on crime: evidence from a quasi-natural experiment
- **Artem Duplinskiy** (University of Maastricht)
Is regularization necessary? A Wald-type test under non-regular conditions
- **Zhuojiong Gan** (Tilburg University)
Factor-augmented prediction with idiosyncratic factors
- **Francine Gresnigt** (Erasmus University Rotterdam)
Interpreting financial market crashes as earth quakes: a new early warning system for medium-term crashes
- **Arturas Juodis** (University of Amsterdam)
Linear pseudo panel data models with multifactor error structure
- **Hande Karabiyik** (University of Maastricht)
CEE estimation of factor-augmented regression models with more factors than observables
- **Lars Knuth** (University of Manchester)
A similarity based approach to forecasting the variance-covariance matrix
- **Jan Lohmeyer** (University of Maastricht)
Are you sure that you took the right model? Estimating impulse responses under model uncertainty
- **Andrew Pua** (University of Amsterdam)
Simultaneous equations models with discrete outcomes: completeness and coherence using panel data



- **Rogier Quaedvlieg** (University of Maastricht)
Jumps and co-jumps in vast-dimensional price processes
- **Renata Rabovic** (Tilburg University)
Partial maximum likelihood estimation of spatial limited dependent variables models
- **Mario Rothfelder** (Tilburg University)
Testing for a threshold in models with endogenous regressors
- **Erkki Silde** (VU Amsterdam)
Attention networks
- **Jianbin Wu** (KU Leuven)
A sparse generalized DCC-GARCH model and its application to international stock returns
- **Xiaojun Song** (Universidad Carlos III Madrid)
Testing symmetry of a nonparametric conditional distribution

16.15-17.05 **Session 4: Methods and IV**

Chair: **Stephan Smeekes** (University of Maastricht)

- **Frank Kleibergen** (Brown University and University of Amsterdam)
Efficient size correct subset inference in linear instrumental variables regression using the likelihood ratio statistic
- **Simon Broda** (University of Amsterdam)
On distributions of ratios

17.05-17.20 Coffee

17.20-18.10 **Session 5: Finance - Heavy Tails**

Chair: **Ramon van den Akker** (Tilburg University)

- **Laura Spierdijk** (University of Groningen)
Confidence intervals for ARMA-GARCH Value-at-Risk: the case of heavy tails and skewness
- **Anne Opschoor** (VU Amsterdam)
New HEAVY models for heavy-tailed returns and fat-tailed realized variance kernels

19.00 Dinner at [Kok Verhoeven](#) (NS Plein 32, 5014 DC Tilburg)

