

NESG 2016 Program
KU Leuven, Naamsestraat 69, 3000 Leuven

Friday June 17

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| 12:00 – 13:00 | Registration (and lunch) | HOG 00.50 |
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| 13:00 – 13:05 | Opening and Welcome Kees Jan van Garderen | HOG 00.85 |
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| 13:05 – 14:20 | Session 1: Panel Data 1 Chair: Kees Jan van Garderen Arturas Juodis (University of Groningen) Point optimal panel unit root testing with covariates (PDF) Denis de Crombrughe (Maastricht University) The pace of poverty reduction: a fractional response approach (PDF) Bettina Drepper (Tilburg University) Break point estimation in fixed effects panel data (PDF) | HOG 00.85 |
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| 14:20 – 14:40 | Coffee Break | HOG 00.50 |
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| 14:40 – 15:40 | Keynote Lecture Chair: Geert Dhaene Eric Renault (Brown University) Indirect inference with(out) constraints (PDF) | HOG 00.85 |
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| 15:40 – 17:00 | Poster Session and Coffee Luca Barbaglia (KU Leuven) Commodity dynamics: a sparse multi-class approach (PDF) Agnieszka Borowska (VU University of Amsterdam) Bayesian risk evaluation for long horizons (PDF) Federico Giesenow (University of Groningen) The influence of government ideology on monetary policy: a dynamic heterogeneous panel data approach (PDF) Paolo Gorgi (VU University of Amsterdam) Accelerating Score-Driven Models: optimality, estimation and forecasting Jan Kiviet (University of Amsterdam) When is it really justifiable to ignore explanatory variable endogeneity in a regression model? (PDF) Jing Li (Tilburg University) An empirical investigation of affine term structure model uncertainty (PDF) Thi Thu Hien Pham (KU Leuven) Limited information maximum likelihood estimation of the random coefficients demand model Alessandro Pollastri (Maastricht University) Risk measures with model risk Hanno Reuvers (Maastricht University) Estimating VAR models by least absolute deviations (PDF) Sean Telg (Maastricht University) Do seasonal adjustments induce noncausal forecastability? An application to inflation rates (PDF) | HOG 00.50 |
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Jelle van Essen (University of Groningen)
A panel data IV estimator for many instruments ([PDF](#))

17:00 – 18:15

Session 2: **Time Series 1**

HOG 00.85

Chair: **Laura Spierdijk**

Tom Boot (Erasmus University Rotterdam)

A near optimal test for structural breaks when forecasting under squared error loss ([PDF](#))

Katarzyna Lasak (VU University of Amsterdam)

Inference for an alternative fractionally cointegrated model ([PDF](#))

Maurice Bun (University of Amsterdam)

Cartel dating ([PDF](#))

19:00

Dinner at [Brasserie Improvisio](#), Brusselsestraat 63, 3000 Leuven ([Google maps](#))

Saturday June 18

09:00 – 10:15 Session 3: **Finance** HOG 00.85
Chair: **Charles Bos**
Diego Ronchetti (University of Groningen)
Consistent estimation of optimized functions for the analysis of portfolio strategies
Jianbin Wu (KU Leuven)
A coupled component GARCH model for intraday and overnight volatility
Andrei Lalu (University of Amsterdam)
Asset returns with self- and mutually-exciting jumps: estimation from option panels using high-frequency return data

10:15 – 10:35 **Coffee Break** HOG 00.50

10:35 – 11:50 Session 4: **Time series 2** HOG 00.85
Chair: **Stephan Smeekes**
Lenard Lieb (Maastricht University)
Bootstrap inference for VAR models with rank uncertainty ([PDF](#))
Ines Wilms (KU Leuven)
Granger causality in high dimensions: the predictive power of sentiment indicators ([PDF](#))
Chen Zhou (Erasmus University Rotterdam)
Statistics of heteroscedastic extremes ([PDF](#))

11:50 – 12:10 **Coffee Break** HOG 00.50

12:10 – 13:00 Session 5: **Panel data 2** HOG 00.85
Chair: **Peter Boswijk**
Yutao Sun (KU Leuven)
Second-order corrected likelihood for nonlinear models with fixed effects ([PDF](#))
Raun van Ooijen (University of Groningen)
Backward imputation of financial household wealth ([PDF](#))

13:00 – 14:00 **Lunch** HOG 00.50

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