NESG

Netherlands Econometric Study Group

Programme 2018 Annual Conference

Friday 25 May 2018

University of Amsterdam

Amsterdam School of Economics

ABS, Plantage Muidergracht 12,

11018 TV Amsterdam,
near Artis Zoo

http://abs.uva.nl/contact/address-and-directions/address-and-directions.html

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9:00 – 9:50: Registration

9:50 – 9:55: Opening and Welcome

10:00 – 11:20 Session 1: **Financial Time Series**

Erik Kole *Erasmus University Rotterdam*
Spillovers in Markov Switching

Frank Kleibergen *University of Amsterdam*
Robust Inference for Consumption-Based Asset Pricing

Maria Grith *Erasmus University Rotterdam*
Graphical Models for Multivariate Time Series Using Wavelets

Nalan Basturk *Maastricht University*
Bayesian Factor Modeling with Industry Momentum Strategies

11:20 - 11:40 Coffee - Tea Break

11:40 - 12:40 ***Invited Lecture***

Peter C.B. Phillips

Yale University

Dynamic Panel Modeling of Climate Change

Amsterdam School of Economics
University of Amsterdam

tinbergen institute

12:40 - 13:40 Lunch and posters

13:40 - 14:40 Session 3: **Precision Covariance**

Mario P. Rothfelder *Tilburg University*
Estimating Sparse Long-Run Precision Matrices for Linear Multivariate Time Series

Anne Opschoor *Vrije Universiteit, Amsterdam*
Time-varying tail behavior for realized covariance matrices

Nicolas Tavenier *KU Leuven*
Flexible shrinkage of large-dimensional covariance matrices

14:40 - 15:00 Coffee - Tea Break

15:00 - 16:00 Session 4: **Methods & Misspecification**

Eleni Aristodemou *University of Amsterdam*
A Discrete Choice Model for Horizontally and Vertically Differentiated Alternatives

Laura Spierdijk *University of Groningen*
Moment conditions for the quadratic regression model with measurement error.

Paolo Gorgi Vrije Universiteit, Amsterdam
Missing observations in observation-driven time series models

16:00 - 17:00 **Poster Session**

Yicong Lin *Maastricht University*
GLS Estimation and Confidence Sets for the Date of a Single Break in Models with Trends

Li Sun *Maastricht University*
Detecting Time Irreversibility Using Quantile Autoregressive Models

Michael Gong *Erasmus University Rotterdam*
Forecasting Implied Volatility Surface Using Put-Call Parity Deviations

Marc Nientker *Vrije Universiteit, Amsterdam*
A Time-Varying Parameter Model for Local Explosions

Luca Margaritella *Maastricht University*
Granger Causality test in High-dimensional VARs: a Post-Double-Selection Procedure

Kasia Lasak *University of Amsterdam*
A FCVAR Model Analysis of Long-run Relationship and Price Discovery in the Foreign Exchange Market.

Jochem Oorschot Erasmus University Rotterdam
Tail dependence of OLS

Hanan E.G. Ahmed *Tilburg University*
Improved estimation of the extreme value index using related variables

Etiënne Wijler *Maastricht University*
SPECS: An Automated Approach Towards Sparse Single Equation Cointegration Modelling

Caterina Schiavoni *Maastricht University*
Realtime estimation of unemployment with dynamic factor and state space models

Bernd Schwaab *European Central Bank*
Nonlinear dynamic factor models with interacting level and volatility

Alexander Heinemann *Maastricht University*
A Justification of Conditional Confidence Intervals

Alaa Abi Morshed *Tilburg University*
Test for structural breaks in the variance of OLS estimators

Oliver Wichert *Tilburg University*
Liquidity premiums in various asset clases

Lingwei Kong *University of Amsterdam*
Finite Sample Distributions of Identification Robust Factor Pricing Statistics

Agnieszka Borowska *Vrije Universiteit, Amsterdam*
Partially Censored Posterior for Robust and Effcient Risk Evaluation

Sanna Stephan *University of Amsterdam*
Maximum Likelihood Estimation of Information Diffusion in Dense Networks

17:00 – 18:00 Session 6: **Methods & Applications**

Olivier De Groote *KU Leuven*
The effects of high school curriculum. A model of program and effort choice.

Tom Boot *University of Groningen*
Confidence sets for averaging estimators

Julio A. Crego *Tilburg University*
Endogenous Health Groups and Heterogeneous Dynamics of the Elderly

19:00 Dinner

INDRAPURA
INDONESIAN RESTAURANT

1017 CV, Rembrandtplein 42,
Amsterdam, The Netherlands