5th French Econometrics Conference

Toulouse, November 14-15, 2013

Conference venue
Toulouse School of Economics (TSE)
Manufacture des Tabacs - Auditorium – Building S
21 allée de Brienne – 31015 Toulouse, France
http://www.idei.fr/display.php?a=27171

Programme committee
Christian Bontemps (Chair of the conference, TSE-ENAC), Pierre Dubois (TSE), Jean-Pierre Florens (TSE), René Garcia (EDHEC), Stéphane Grégoir (EDHEC), Pascal Lavergne (TSE), Thierry Magnac (TSE), François Poinas (TSE)

Conference secretariat
Florence Chauvet
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<tr>
<th>Time</th>
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<tr>
<td>08:30</td>
<td>Registration and welcome coffee</td>
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<tr>
<td>08:50</td>
<td>Welcome</td>
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<td>08:55– 09:40</td>
<td>Keynote speaker 1&lt;br&gt;“Moment Inequalities for Semiparametric Multinomial Choice with Fixed Effects”&lt;br&gt;Ariel PAKES (Harvard University) and Jack PORTER (University of Wisconsin)</td>
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<td>09:40– 10:50</td>
<td>“The Effects of Early Grade Retention on Schooling Performance”&lt;br&gt;Xavier D’HAULTFOEUILLE (CREST), Arnaud MAUREL (Duke University) and Jean-Marc ROBIN (Sciences Po)&lt;br&gt;Discussant: François POINAS (TSE)</td>
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<td>10:50– 11:20</td>
<td>Coffee break</td>
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<td>11:20– 12:30</td>
<td>“Estimation of Dynamic Hedonic Housing Models with Unobserved Heterogeneity”&lt;br&gt;Modibo SIDIBE (Duke University), Susumm IMAI (University of Technology Sydney)&lt;br&gt;Discussant: Thierry MAGNAC (TSE)</td>
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<td>“Specialization during Education: Timing and Impact for New Comers in the Labor Market”&lt;br&gt;Maxime TO (CREST, Sciences Po) and Mathias ANDRE (Ecole Polytechnique, CREST, IZA)&lt;br&gt;Discussant: Yinghua He (TSE)</td>
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Conference: Auditorium – MS 001
Poster session: Salle MS 003
Coffee break: Salle de réception – MS 002
Lunch: salle de réception – MS 002
12:30 – 13:30 – Lunch

SESSION IV - Chair: Jean-Pierre FLORENS

13:30 – 15:15 “Identification-Robust Inference in a Linear IV Model”
Bertille ANTOINE (Simon Fraser University) and Pascal LAVERGNE (TSE)
Discussant: Anna SIMONI (CNRS - Thema)

“Regularized non Parametric Estimation of Game Theoretic Models”
Erwan SBAI (University of Auckland) and Jean-Pierre FLORENS (TSE)
Discussant: Emmanuel GUERRE (Queen Mary – University of London)

“Reliable Inference for Inequality Measures with Heavy-Tailed Distribution”
Emmanuel FLACHAIRE (Université d’Aix-Marseille), Jean-Marie DUFOUR (McGill University) and Lynda KHALAF (Carleton University)
Discussant: Elise COUDIN (CREST, INSEE)

15:15 – 16:50 Coffee break & Poster session

“Efficient Frontier and Endogeneity”
Catherine CAZALS (TSE), Frédérique FEVE (TSE) and Jean-Pierre FLORENS (TSE)

“Endogenous Attrition in Panels”
Laurent DAVEZIES (CREST) and Xavier D’HAULTFOEUILLLE (CREST)

“Econometrics of Nonlinear Pricing Models: Application to Contracts of Unaddressed Advertising”
Frédérique FEVE (TSE) and Jean-Pierre FLORENS (TSE)

“What Can we Learn from the Fifties?”
Fabian GOURRET (Théma, Université de Cergy Pontoise)

“Quasi Linear Estimation”
Thierry KAMIONKA (CNRS - CREST)
“Tournaments and Superstar Models: A Mixture of Two Pareto Distributions”
Abdoul Aziz Junior NDOYE (AMSE, GREQAM and Sciences-Po Toulouse) and Michel LUBRANO (Université d’Aix-Marseille - GREQAM)

“Testing Instantaneous Causality in Presence of Non Constant Unconditional Variance”
Hamdi RAISSI (IRMAR - INSA) and Quentin GIAI GIANETTO (IRMAR-INSAR)

SESSION V - Chair: Nour MEDDAH
16:50 – 18:00 “Limit Theorems for the Empirical Distribution Function of Scaled Increments of Itô Semimartingales at High Frequencies”
George TAUCHEN (Duke University) and Viktor TODOROV (Northwestern University)
Discussant: Jean JACOD (Université de Paris IV)

“Difference-in-Difference when Treatment Status is Observed in Only One Period”
Irene BOTOSARU (TSE) and Federico GUTIERREZ (Vanderbilt University)
Discussant: Xavier D’HAULTFOEUILLE (CREST)

20:00 Conference dinner
SESSION VI -

08:45 – 09:30   Key note speaker 2
“Efficient Shrinkage in Parametric Models”
Bruce Hansen (University of Wisconsin Madison)

SESSION VII -

09:30 – 10:40   “Parameter Estimation with Out-of-Sample Objective”
Elena-Ivona DUMITRESCU (Université de Paris Ouest Nanterre La Défense) and Peter Reinhard HANSEN (European University Institute)
Discussant: Nour MEDDAHI (TSE)

“Contagion Analysis in the Banking Sector”
Serge DAROLLES (Université de Paris-Dauphine ,CREST), Simon DU BECQ (European Central Bank) and Christian GOURIEROUX (CREST, University of Toronto)
Discussant: René GARCIA (EDHEC)

10:40 – 11:10 Coffee break

SESSION VIII -

11:10 – 12:20   “Demand Estimation in the Presence of Revenue Management”
Lionel WILNER (CREST,INSEE), Xavier D'HAULTFOEUILLE (CREST) and Philippe FEVRIER (CREST)
Discussant: Pierre DUBOIS (TSE)

“Estimation of a Life-Cycle Skill Accumulation Model with Comparative Advantages and Implications for Education Policies”
Christian BELZIL (Ecole Polytechnique, ENSAE,IZA), Jörgen HANSEN (Concordia University, CIRANO, CIREQ, IZA) and Xingfei LIU (Concordial University)
Discussant: Michal URDAVINIA (Université de Grenoble)

12:20 – 13:30 Lunch
SESSION IX - Chair: Pierre DUBOIS

13:30 – 14:15  Key note speaker 3
“Nonparametric Two Step Estimation of Risk Aversion for First-Price Auction: A Quantile Approach”
Emmanuel GUERRE (Queen Mary – University of London) and Quang VUONG (New York University)

SESSION X - Chair: Bertille ANTOINE

14:15 – 16:00 “Practical Methods for Modelling Weak VARMA Processes: Identification, Estimation and Specification with a Macroeconomic Application”
Jean-Marie DUFOUR (Mc Gill University) and Denis PELLETIER (North Carolina State University)
Discussant: Stéphane GREGOIR (EDHEC)

“A Test for Endogeneity in Conditional Quantiles”
Christophe MULLER (Aix-Marseille University) and Tae-Hwan KIM (Yonsei University, Seoul)
Discussant: Pascal LAVERGNE (TSE)

“Nonparametric Instrumental Regression with Non-Convex Constraints”
Anne VANHEMS (Toulouse Business School - TSE), Markus GRASMAIR (University of Vienna) and Otmar SCHERZER (University of Vienna)
Discussant: Eric GAUTIER (CREST, INSEE)

16:00 Adjourn