



Programme

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)

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Programme

Thursday, November 14, 2013

08:30 Registration and welcome coffee

08:50 Welcome

SESSION I -

- Chair: Thierry MAGNAC

08:55 – 09:40 Key note speaker 1

“Moment Inequalities for Semiparametric Multinomial Choice with Fixed Effects”

Ariel PAKES (Harvard University) and Jack PORTER (University of Wisconsin)

SESSION II -

- Chair: Paul SCOTT

09:40 – 10:50 **“The Effects of Early Grade Retention on Schooling Performance”**

Xavier D’HAULTFOEUILLE (CREST), Arnaud MAUREL (Duke University) and Jean-Marc ROBIN (Sciences Po)

Discussant: François POINAS (TSE)

“Using Pre-Treatment Outcomes to Correct for Selection Bias: Difference in Difference, Matching or Both?”

Sylvain CHABE-FERRET (TSE)

Discussant: Koen JOCHMANS (Sciences Po)

10:50 – 11:20 Coffee break

SESSION III -

- Chair: François POINAS

11:20 – 12:30 **“Estimation of Dynamic Hedonic Housing Models with Unobserved Heterogeneity”**

Modibo SIDIBE (Duke University), Susumm IMAI (University of Technology Sydney)

Discussant: Thierry MAGNAC (TSE)

“Specialization during Education: Timing and Impact for New Comers in the Labor Market”

Maxime TO (CREST, Sciences Po) and Mathias ANDRE (Ecole Polytechnique, CREST, IZA)

Discussant: Yinghua He (TSE)



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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’HAULTFOEUILLE (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 GOURET (Théma, Université de Cergy Pontoise)

“Quasi Linear Estimation”

Thierry KAMIONKA (CNRS - CREST)



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“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- INSA)

SESSION V -

Chair: Nour MEDDAHI

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



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Friday, November 15, 2013

SESSION VI -

Chair: Christian BONTEMPS

08:45 – 09:30 Key note speaker 2

“Efficient Shrinkage in Parametric Models”

Bruce Hansen (University of Wisconsin Madison)

SESSION VII -

Chair: Erwann SBAI

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 -

Chair: Thierry KAMIONKA

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



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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