

Second French Econometrics Conference		
ENSAE- Paris		
13 December 2010		
10:15-10:30 Welcome Address - Alain Trognon		
10 :30-12 :30 SESSION 1 – Chairman : Valentin Patilea		
1	Nonparametric Regression with Nonparametrically Generated Covariates	Christoph Rothe (with Enno Mammen and Melanie Schienle)
2	Quantile Selection Models	Stéphane Bonhomme (with Manuel Arellano (Cemfi))
3	Barriers to Entrepreneurship : Evidence from France	Johan Hombert (with Antoinette Schoar, David Sraer and David Thesmar)
4	Econometrics with Anonymous Data	Laurent Lamy
12:30-14:00 Lunch		
14:00-16:00 SESSION 2 – Chairman : Thierry KAMIONKA		
5	Do Labor Market Policies Have Displacement Effect ? Evidence from a Clustered Random Experiment	Bruno Crépon (with Esther Duflo, Marc Gurgand, Roland Rathelot, and Philippe Zamora)
6	Estimation of Preferences for Job Attributes Using Job-to-Job Mobility: Teacher Turnover and School Characteristics	Edwin Leuven (with Stéphane Bonhomme and Grégory Jolivet)
7	Marriage Matching with Collective Labor Supply	Nicolas Jacquemet (with Jean-Marc Robin)
8	Cupid's Invisible Hand: Social Surplus and Identification in Matching Models	Alfred Galichon (with Bernard Salanié)
16:00 -16:30 Coffee Break		
16:30-18:00 SESSION 3 – Chairman : Jean-Michel Zakoian		
9	Generalized Roy Model and the Cost-Benefit Analysis of Social Programs	Edward Vytlacil (with Philipp Eisenhauer and James Heckman)
10	Realized GARCH : A Joint Model for Returns and Realized Measures of Volatility	Peter Reinhardt Hansen (with Zhuo Huang and Howard Howan Shek)
14 December 2010		
9:00-10:30 SESSION 4 – Chairman : Jean-Marc Robin		
11	Goodness of Fit : An Axiomatic Approach	Emmanuel Flachaire (with F.A. Cowell and R. Davidson)
12	Do Unemployed Workers Benefit from Enterprise Zones? The French Experience	Thierry Magnac (with Laurent Gobillon and Harris Selod)
13	Fuzzy Difference in Differences	Clément de Chaisemartin
10:30 -11:00 Coffee Break		
11:00-12:30 SESSION 5 – Chairman : Emmanuel Flachaire		
14	The determinants of physicians choices for location: a discrete choice analysis for French General practitioners	Eric Delattre (with Anne-Laure Samson)
15	Measuring Segregation when Units are Small : A Parametric Approach	Roland Rathelot
16	Complex or Simple Menus of Contracts : What are the Welfare Gains ?	Philippe Gagnepain
12:30-14:00 Lunch		
14:00-15:30 SESSION 6 – Chairman : Thierry Magnac		
17	Nonparametric Identification of Multinomial Choice Demand Models with Heterogeneous Consumers	Philip Haile
18		Jonathan Eaton (Tba)
15:30 -16:00 Coffee Break		
16:00-17:30 SESSION 7 – Chairman : Christian Gouriéroux		
19	Consistent Estimation and Inference of Conditional Moment Models under Nearly-Weak Identification	Bertille Antoine (with Pascal Lavergne)
20	Optimal Predictions of Powers of Conditionally Heteroskedastic Processes	Christian Francq (with Jean-Michel Zakoian)
21	Adaptive Specification of the Dynamics of Vector Autoregressive Processes with Time-Varying Variance	Hamdi Raïssi