

Third French Econometrics Conference

Aix-en-Provence,

December 12 – 13, 2011.

The Third French Econometric Conference will take place in Aix-en-Provence on December 2011. This yearly conference provides a forum for econometricians to exchange research work on any aspect of econometrics.

The conference will receive two Keynote speakers:

Richard Blundell, University College London

Jeffrey Racine, McMaster University

Researchers, students and professionals working in related fields are invited to attend the conference. There are no fees. People have to register on the website of the conference.

Partners: Université Paul Cézanne - Université de la Méditerranée –
CNRS – GREQAM – IDEP - AMSE

PROGRAM

Monday, December 12, 2010

08:30 - 09:00 Reception – *Coffee*

09:00 - 10:30 **SESSION 1**

Chairman : *Philippe Février*

- **Christian Schluter**, Aix-Marseille Université, DEFI
Gibrat, Zipf, Fisher and Tippet: City Size Distributions Reconsidered
- **Christophe Hurlin**, Université d'Orléans
Backtesting Value-at-Risk: GMM duration-based test
- **Frédéric Jouneau**, Université Lille 3 (with S. Auray and A. Eyquem)
Extremal Behavior of Aggregated Economic Processes in a Stochastic Growth Model

11:00-12:30 **SESSION 2**

Chairman : *Valentin Patilea*

- **Nour Meddahi**, Toulouse School of Economics
Testing Multivariate Distributions
- **Francis Kramarz**, CREST (with O. Nordstrom Skans)
When Strong Ties are Strong: Networks and Youth Labor Market Entry
- **Emmanuel Guerre**, Queen Mary University of London (with A. Carriero and G. Kapetanios)
Two Stage Jackknife Thresholding instrumental Variables Estimation of Linear regression Models

12:30-14:00 *Lunch*

14:00-15:30 **SESSION 3: KEYNOTE SPEAKERS**

Chairman : *Jean-Pierre Florens*

- **Richard Blundell**, University College London
Consumer Behaviour, Unobserved Heterogeneity and Testing for Rationality
- **Jeffrey Racine**, McMaster University
Mitigating the curse of dimensionality for nonparametric regression

15:30-16:00 *Coffee break*

16:00-17:30 **SESSION 4**

Chairman : *Xavier Joutard*

- **Olivier Armantier**, Federal Reserve Bank of New York (with W. Bruine de Bruin, G. Topa, W. van der Klaauw and B. Zafar)
Inflation Expectations and Behavior: Do Survey Respondents Act on their Beliefs?
- **Irene Botosaru**, Toulouse School of Economics
Duration Models with Stochastic Unobserved Heterogeneity
- **Russell Davidson**, McGill University and GREQAM (with M. Trokic)
The Iterated Bootstrap

19:30 *Dinner*

Tuesday, December 13, 2011

9:00-10:30

SESSION 5

Chairman : *Xavier d'Hautfoeuille*

- **Stéphane Auray**, Ensaï (with A. Eyquem and F. Jouneau)
Riots, Battles and Cycles
- **Christophe Muller**, Aix-Marseille Université, DEFI (with T.-H. Kim)
Bias Transmission and Variance Reduction in Two-Stage Estimation
- **Marian Hristache**, ENSAI
Semiparametric efficiency bounds for conditional moment restriction models with different conditioning variables

10:30-11:00

Coffee Break

11:00-12:30

SESSION 6

Chairman : *Agnès Gramain*

- **Michel Lubrano**, CNRS and GREQAM (with A. A. Junior Ndoye)
Inequality decomposition using the Gibbs output of a Mixture of lognormal distributions
- **Imen Ghattassi**, Banque de France (with N. Meddahi)
Time Aggregation Effects on Estimating Asset Pricing Models
- **Emmanuel Duguet**, Université Paris Est Créteil (with C. Le Clainche)
The impact of health events on individual labor market histories : the message from difference in differences with exact matching

12:30-14:00

Lunch

14:00-16:00

SESSION 7

Chairman : Steve Bazen

- **René Garcia**, EDHEC (with C. Almeida)
Assessing Misspecified Asset Pricing Models with Empirical Likelihood Estimators, with C. Almeida
- **Gilles Dufrénot**, Aix-Marseille Université, DEFI (with B. Keddad and A. Sand-Zantman)
Was the volatility of the Indian equity market impacted by the US subprime crisis? A study on sector based data
- **Jean-Paul Renne**, Banque de France (with A. Monfort)
Default, liquidity and crisis: an econometric framework
- **Théophile Azomahou**, Maastricht University (with F.L. Diallo and W. Raymond)
Structural estimation of multiple endogenous treatments.

Scientific Committee

Philippe Février (CREST)
Emmanuel Flachaire (Aix-Marseille Université, GREQAM)
Philippe Gagnepain (Université Paris 1, PSE)
Xavier d'Haultfoeuille (CREST)
Nour Meddahi (TSE)
Valentin Patilea (ENSAI)
Michael Visser (CREST)

Local Organizer

Emmanuel Flachaire (Aix-Marseille Université, GREQAM)

Conference's Website

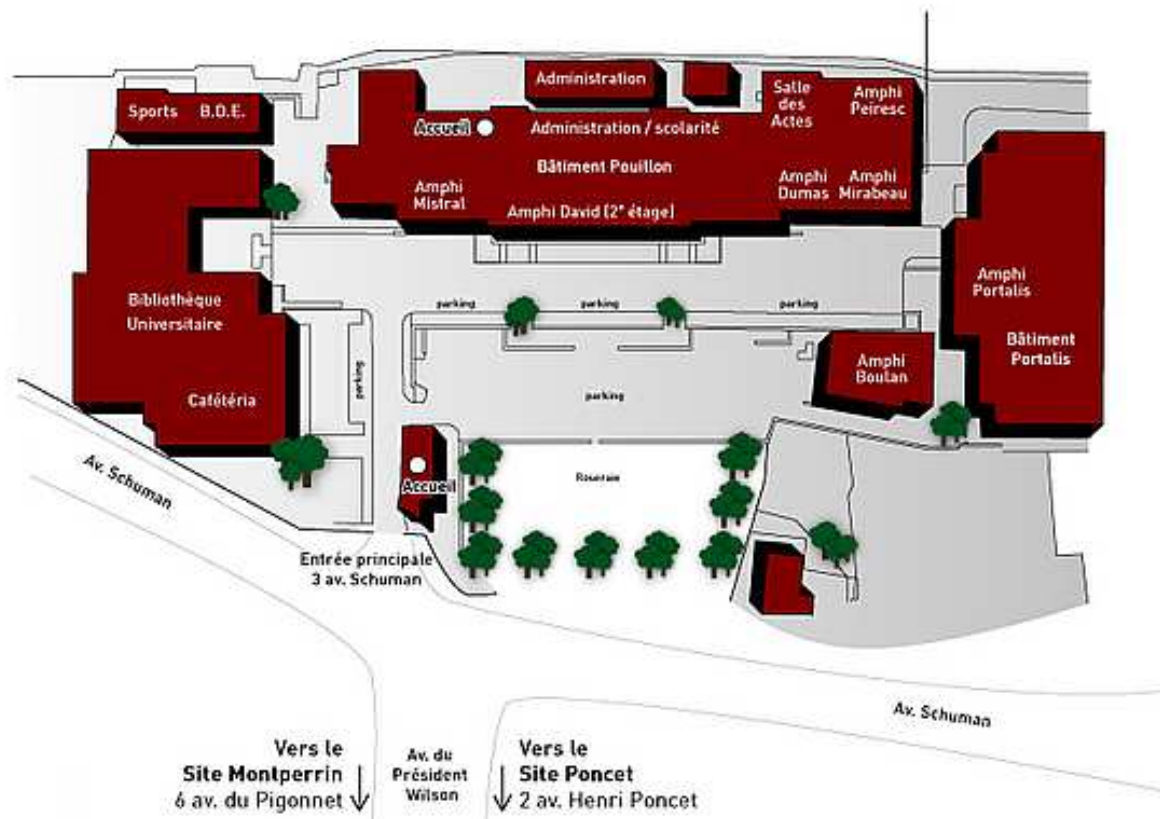
<http://www.vcharite.univ-mrs.fr/ocs-greqam/index.php/fec12/>

Conference venue

Université Paul Cézanne, 3 Avenue Robert Schuman, Aix-en-Provence
Amphi Mirabeau

SITE SCHUMAN

(Aix-en-Provence)



Restaurants

Lunch at "L'Escargot", 10, Avenue Winston-Churchill
Dinner at "La Bastide du Cours", 45 Cours Mirabeau

Hotels

Saint Christophe***, Les Augustins***, Les 4 Dauphins**, Cardinal**, Mozart**

Wifi

If you bring a computer with wireless capabilities, you may use it on campus for your personal needs. The eduroam network is recommended - please check at www.eduroam.org whether your institution is a member.