Programme scientifique

Toutes les conférences auront lieu dans l'amphithéâtre de l'Ensai

22 novembre 2012

10h30 : Welcome address

11h : Plenary Conference (*chair Thierry Magnac*)

- **Andrew Chesher** (University College London)
  - *Limited Information Econometrics*

12h-13h : *Lunch*

13h-15h : Invited Session 1 (*chair Valentin Patilea*)

- **Eric Gautier** (CREST Ensae)
  - *High-dimensional instrumental variables regression and confidence sets*
- **Anna Simoni** (THEMA & CREST Ensae)
  - *Semiparametric Bayesian Partially Identi ed Model Based on Support Function*
- **Lionel Truquet** (CREST Ensai & IRMAR)
  - *Smoothing of the Gaussian contrast and parametric estimation for some degenerate ARCH processes*
- **Michäel Visser** (ERMES & CREST Ensae)
  - *Sources of campaign funding and electoral outcomes: The legislative elections in France*

15h : *Coffee break*

15h30-17h30 : Invited Session 2 (*chair Hamdi Raïssi*)

- **Jean-Michel Zakoian** (CREST Ensae)
  - *Risk-parameter estimation in volatility models*
- **Stephen Bazen** (GREQAM)
  - *The Taylor decomposition: a unified generalization of the Oaxaca method to nonlinear models*
- **Adriana Cornea** (University Exeter)
  - *Approximating moments by nonlinear transformations, with an application to resampling from fat-tailed distributions*
- **Mathieu Rosenbaum** (CREST Ensae & LPMA)
  - *Large tick assets: implicit spread and optimal tick size*

17h30 : *Coffee break*

17h45-18h45 : Plenary Conference (*chair Pascal Lavergne*)

- **Rustam Ibragimov** (Harvard University & Imperial College London)
  - *Correlation and heterogeneity robust inference using conservativeness of test statistics*

CONTACT

Ensai
4e Conférence d'économétrie
Campus Ker Lann
Rue Blaise Pascal – BP 37203
35172 BRUZ cedex
France

Contacts :
Valentin Patilea (valentin.patilea@ensai.fr)
Stephane Auray (stephane.auray@ensai.fr)

PLAN D'ACCES

L'Ensai se situe sur le campus de Ker Lann à Bruz au sud de Rennes.
Plan d'accès au campus / Google maps

PARTENAIRES

CREST GENES

19h00 : Shuttle to Rennes

19h30: Cocktail at Mayor's House in Rennes

21h00 : Dinner at *Le Coq Gadby*

23 novembre 2012

9h15-10h45 : Invited Session 3 (*chair Irene Botosaru*)

Koen Jochmans (SciencesPo. Paris)

Nonparametric estimation of finite-mixture models

Pascal Lavergne (TSE)

Model Equivalence Tests for Overidentification Restrictions

François Poinas (TSE)

Separating Risk Aversion from Psychological Traits in Schooling Decisions

10h45 : *Coffee break*

11h15-12h15 : Plenary Conference (*chair Stéphane Auray*)

Frank Schorfheide (University of Pennsylvania)

A New Class of Nonlinear Time Series Models for the Evaluation of DSGE Models

12h15-13h30 : *Lunch*

13h30-14h30 : Plenary Conference (*chair Nour Meddahi*)

Taisuke Otsu (London School of Economics)

Bayesian analysis of moment restriction models using nonparametric priors

14h30 : *Coffee break*

14h45-16h45 : Invited Session 4 (*chair Alain Trognon*)

Thierry Mayer (SciencesPo. Paris)

The Economic Incentives of Cultural Transmission: Spatial Evidence from Naming Patterns across France

Pierre Dubois (TSE)

Do Prices and Attributes Explain International Differences in Food Purchases?

Frédéric Dufourt (GREQAM)

Are monetary policy regime switches endogenous? Insights from an estimated Markov-Switching DSGE model.

Jean-Cyprien Heam (ACP & CREST Ensae)

Bilateral Exposures and Systemic Solvency Risk

16h45 : *Coffee break*

17h-18h15 : Plenary Conference Nobel Laureate (*chair Jean-Michel Zakoïan*)

Robert Engle (New-York University)

Dynamic Conditional Beta