



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)



Programme

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)

“Wage Earnings Volatility in the Private Sector in France since 1968”

Pauline CHARNOZ (INSEE, CREST), Nila CECI-RENAUD (CREST) and Mathilde GAINI (CREST)

“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)



Programme

“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-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



Programme

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 URDANIVIA (Université de Grenoble)

12:20 – 13:30 Lunch



Programme

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