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)

Conference secretariat
Florence Chauvet
Tél.: +33 05 61 12 86 33
florence.chauvet@tse-fr.eu
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 GOURRET (Théma, Université de Cergy Pontoise)
“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 RAISSE (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

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| 08:45 – 09:30 | Key note speaker 2  
“Efficient Shrinkage in Parametric Models”  
Bruce Hansen (University of Wisconsin Madison) |

### SESSION VII -
**Chair:** Erwann SBAl

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| 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)

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### SESSION VIII -
**Chair:** Thierry KAMIONKA

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| 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)

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SESSION IX -  

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 -  

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