10th French Econometrics Conference

Thursday, 29 November 2018

8:30-9:00	*Reception*
9:00-10:00	**Siem Jan Koopman** (Vrije Universiteit Amsterdam, keynote speaker) Dynamic Factor Models for Scenario Analysis
10:00-10:35	**Anna Simoni** (CREST) Bayesian Estimation and Comparison of Conditional Moment Models
10:35-10:55	*Coffee break*
10:55-12:40	**Frank Kleibergen** (University of Amsterdam) Robust Inference for Consumption-Based Asset Pricing
	Deniz Erdemlioglu (IESEG) Testing for intensity jumps in high frequency data with new information arrivals
	Gilles de Truchis (Paris-Nanterre University) Long memory and power law in coherency between realized volatility and trading volume
12:40-14:00	*Lunch and poster session*
	Anmar Al Wakil (Natixis) Do Hedge Funds Hedge? New Evidence from Volatility Risk Premia Embedded in VIX Options
	Charles Chevalier (Paris-Dauphine University) Trends everywhere? The case of hedge fund styles
	Ophélie Couperier (CREST) Backtesting Expected Shortfall via Multi-Quantile Regression
	Lucas Girard (CREST) Measuring Speech Polarization: Identification and Estimation
	Elias Moor (ETH Zürich) Identification and Estimation of Causal Intensive Margin Effects by Difference-in-Difference Methods
	Milena Suarez Castillo (CREST) Disentangling the causal effects of air pollutants on health: when the numerous characteristics of the planetary boundary layer can help
14:00-15:00	**Stéphane Bonhomme** (University of Chicago, keynote speaker) Minimizing Sensitivity to Model Misspecification
15:00-16:10	**Benjamin Holcblat** (University of Luxembourg) The Empirical Saddlepoint Estimator
	Emmanuel Flachaire (Aix-Marseille University) Pareto Models for Top Incomes
16:10-16:30	*Coffee break*
16:30-18:15	**Emmanuel Guerre** (Queen Mary University of London) Nonparametric Identification of First-Price Auction with Unobserved Competition: A Density Discontinuity Framework
	Laurent Davezies (CREST) Asymptotic results under multiway clustering
	Anne Vanhems (Toulouse Business School) A mollifier approach to the deconvolution problem

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9:00-10:00	**Eric Renault** (Brown University, keynote speaker) Weak Instruments Test in Discrete Choice Models
10:00-10:35	**Jean-Jacques Forneron** (Boston University) A Sieve-SMM Estimator for Dynamic Models
10:35-10:55	*Coffee break*
10:55-12:40	**Margherita Comola** (Paris-Sud University) Treatment Effects Accounting for Network Changes
	François Poinas (Toulouse School of Economics) Estimating a Model of Qualitative and Quantitative Education Choices in France
	Laurent Gobillon (Paris School of Economics) Lifecycle Wages and Human Capital Investments: Selection and Missing Data
12:40-13:40	*Lunch and poster session*
13:40-14:40	**Susan Athey** (Stanford Graduate School of Business, keynote speaker) Estimation and Inference for Heterogenous Treatment Effects and Optimal Treatment Assignment Policies
14:40-15:50	**Jérémy L'hour** (CREST) A Penalized Synthetic Control Estimator for Disaggregated Data
	Luc Behaghel (Paris School of Economics) Next please! Estimating the effect of treatments allocated by randomized waiting lists
15:50-16:10	*Coffee break*
16:10-17:20	**Pierre-Alain Pionnier** (OECD) Short-Term Macroeconomic Forecasting and Turning Point detection after the Great Recession
	Stéphane Lhuissier (Banque de France) The Switching Skewness over the Business Cycle