10th French Econometrics Conference
November 29-30, 2018

Keynote speakers:
Susan Athey
Stéphane Bonhomme
Siem Jan Koopman
Eric Renault

PROGRAM

Campus Jourdan - Amphitheater

Organizers: Catherine Doz and Philipp Ketz

https://fec.sciencesconf.org
Thursday, 29 November 2018

8:30-8:55  Reception

8:55-9:00  Opening address by Jean-Marc Tallon (Deputy Director of Research at Paris School of Economics)

9:00-10:35  Siem Jan Koopman (Vrije Universiteit Amsterdam, keynote speaker)
Dynamic Factor Models for Scenario Analysis

Stéphane Lhuissier (Banque de France)
The Switching Skewness over the Business Cycle
Discussion: Pierre-Alain Pionnier (OECD)
Session chair: Catherine Doz (University Paris 1 - Paris School of Economics)

10:35-10:55  Coffee break

10:55-12:40  Pierre-Alain Pionnier (OECD)
Short-Term Macroeconomic Forecasting and Turning Point detection after the Great Recession
Discussion: Guillaume Chevillon (ESSEC Business School)

Anne Vanhems (Toulouse Business School)
A mollifier approach to the deconvolution problem
Discussion: Yves Rozenholc (Paris-Descartes University)

Emmanuel Guerre (Queen Mary University of London)
Nonparametric Identification of First-Price Auction with Unobserved Competition: A Density Discontinuity Framework
Discussion: Xavier D’Haultfœuille (CREST)
Session chair: Mélika Ben Salem (UPEM)

12:40-14:00  Lunch and poster session

Anmar Al Wakil (Paris-Dauphine University - 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-ENSAE)
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 (INSEE-CREST)
Disentangling the causal effects of air pollutants on health: when the numerous characteristics of the planetary boundary layer can help

14:00-16:10
Stéphane Bonhomme (University of Chicago, keynote speaker)
Minimizing Sensitivity to Model Misspecification

Benjamin Holcblat (University of Luxembourg)
The Empirical Saddlepoint Estimator
Discussion: Philipp Ketz (Paris School of Economics)

Emmanuel Flachaire (Aix-Marseille University)
Pareto Models for Top Incomes
Discussion: Thomas Blanchet (Paris School of Economics)

Session chair: Laurent Gobillon (Paris School of Economics)

16:10-16:30  Coffee break

16:30-18:15
Frank Kleibergen (University of Amsterdam)
Robust Inference for Consumption-Based Asset Pricing
Discussion: Roméo Tédongap (ESSEC Business School)

Deniz Erdemlioglu (IESEG School of Management)
Testing for intensity jumps in high frequency data with new information arrivals
Discussion: Nour Meddahi (Toulouse School of Economics)

Gilles de Truchis (Paris-Nanterre University)
Long memory and power law in coherency between realized volatility and trading volume
Discussion: Yang Lu (Paris 13 University)

Session chair: Elena Dumitrescu (Paris-Nanterre University)

Friday, 30 November 2018

9:00-10:35
Eric Renault (Brown University, keynote speaker)
Weak Instruments Test in Discrete Choice Models

Laurent Davezies (CREST)
Asymptotic results under multiway clustering
Discussion: Paul Doukhan (University of Cergy-Pontoise)

Session chair: Philipp Ketz (Paris School of Economics)
10:35-10:55  
**Coffee break**

10:55-12:40  
Margherita Comola (Paris-Sud University - Paris School of Economics)  
Treatment Effects Accounting for Network Changes  
*Discussion: Laurent Davezies (CREST)*

François Poinas (Toulouse School of Economics)  
Estimating a Model of Qualitative and Quantitative Education Choices in France  
*Discussion: Maxime Tô (IPP - UCL - IFS)*

Laurent Gobillon (Paris School of Economics)  
Lifecycle Wages and Human Capital Investments: Selection and Missing Data  
*Discussion: Sebastian Buhai (Stockholm University - CEPREMAP)*

Session chair: Philippe Gagnepain (University Paris 1 - Paris School of Economics)

12:40-13:40  
**Lunch and poster session**

13:40-15:50  
Susan Athey (Stanford University, keynote speaker)  
Estimation and Inference for Heterogenous Treatment Effects and Optimal Treatment Assignment Policies  
Jérémy L’hour (CREST)  
A Penalized Synthetic Control Estimator for Disaggregated Data  
*Discussion: David Margolis (Paris School of Economics)*

Luc Behaghel (Paris School of Economics)  
Next please! Estimating the effect of treatments allocated by randomized waiting lists  
*Discussion: Jérémy L’hour (CREST)*

Session chair: Marc Gurgand (Paris School of Economics)

15:50-16:10  
**Coffee break**

16:10-17:20  
Jean-Jacques Forneron (Boston University)  
A Sieve-SMM Estimator for Dynamic Models  
*Discussion: Eric Gautier (Toulouse School of Economics)*

Anna Simoni (CREST)  
Bayesian Estimation and Comparison of Conditional Moment Models  
*Discussion: Christian Robert (Paris-Dauphine University)*

Session chair: Emmanuel Guerre (Queen Mary University of London)