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

PARIS SCHOOL OF ECONOMICS
ECOLE D'ECONOMIE DE PARIS

AGENCE NATIONALE DE LA RECHERCHE

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UNIVERSITÉ PARIS 1
PANTHÉON SORBONNE

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

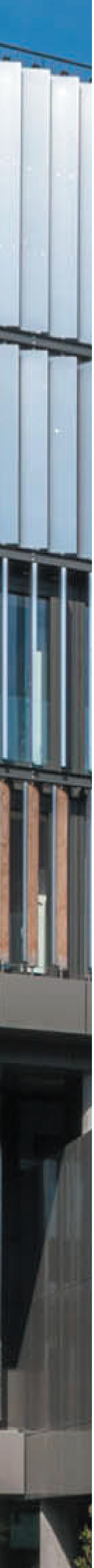
14:00-16:10
Stéphane Bonhomme (University of Chicago, keynote speaker)
Minimizing Sensitivity to Model Misspecification
Benjamin Holcblat (University of Luxembourg)
The Empirical Saddlepoint Estimator
Discussion: Philipp Ketz (Paris School of Economics)
Emmanuel Flachaire (Aix-Marseille University)
Pareto 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)