Toulouse School of Economics

INSTITUT D'ECONOMIE INDUSTRIELLE

Recent Developments in Econometrics

Conference Celebrating the
65th Birthday of Jean-Pierre Florens

Toulouse, September 28-29, 2012

$$\mu(\theta \mid X) \propto \mu(\theta)\,\ell(X \mid \theta)$$

$$r = K\varphi$$

$$\hat{r} = K\varphi + U$$

$$\hat{\varphi}^{\alpha} = \left(\alpha I + \hat{K}^{*}\hat{K}\right)^{-1}\hat{K}^{*}\hat{r}$$

GREMAQ Groupe de Recherche en Economie Mathématique et Quantitative

IUF

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Conference: Auditorium MS 001
Coffee & Tea Break: Room MS 002
Lunch: Room MS 002

Friday, September 28, 2012

8h55-9h00 Welcome Address: *Thierry Magnac (Toulouse School of Economics)*

9h00-10h30 Session I. *Chair: Marc Ivaldi (Toulouse School of Economics)*

Richard Blundell (University College London) (with Dennis Kristensen and Rosa Matzkin)
Nonparametric Estimation, Consumer Heterogeneity and Revealed Preference

Thierry Magnac (Toulouse School of Economics) (with Nicolas Pistolesi and Sebastien Roux)
Human Capital Investments and the Life Cycle Variance of Earnings

Jean-Marc Robin (Sciences Po-Paris and University College London) (with Stephane Bonhomme and Koen Jochmans)
Nonparametric Estimation of Finite Mixture Models

10h30-11h00 Coffee & Tea Break

11h00-12h30 Session II. *Chair: Pierre Dubois (Toulouse School of Economics)*

Jean-Marie Dufour (McGill University) (with Firmin Doko)
Exogeneity Tests and IV Estimation: Is the Cure Worse than the Illness?

Quang Vuong (New York University) (with Yao Luo and Isabelle Perrigne)
Multiproduct Nonlinear Pricing: Mobile Voice Service and SMS

Anne Vanhems (Toulouse School of Economics) (with Ingrid Van Keilegom)
Semiparametric Transformation Model with Endogeneity: a Control Function Approach

12h30-14h00 Lunch

14h00-15h30 Session III. *Chair: Anne Peguin-Feissolle (Aix-Marseille School of Economics)*

Christian Gouriéroux (CREST and University of Toronto) (with Serge Darolles and Patrick Gagliardini)
Survival of Hedge Funds: Frailty vs Contagion

Lars Peter Hansen (University of Chicago) (with Jaroslav Borovicka)
Econometric Methods for Examining Macroeconomic Models through the Lens of Asset Pricing

Yacine Aït-Sahalia (Princeton University) (with Loriano Mancini and Mustafa Karaman)
The Term Structure of Variance Swaps, Risk Premia and the Expectation Hypothesis

15h30-16h00 Coffee & Tea Break

16h00-17h30 Session IV. *Chair: Michel Mouchart (Université Catholique de Louvain)*

Joel Horowitz (Northwestern University) (with Joachim Freyberger)
Identification and Shape Restrictions in Nonparametric Instrumental Variables Estimation

Whitney Newey (MIT) (with Xiaohong Chen, Victor Chernozhukov, and Sokbae Lee)
Local Identification of Nonparametric and Semiparametric Models

Jean-Pierre Florens (Toulouse School of Economics) (with Anna Simoni)
Gaussian Processes and Bayesian Moment Estimation

17h45-19h00 Cocktail

19h30- Diner

Saturday, September 29, 2012

9h00-10h00 Session V. *Chair: Pascal Lavergne (Toulouse School of Economics)*

Eric Renault (Brown University) (with Jean-Marie Dufour and Vicky Zinde-Walsh)
Wald Test When Restrictions Are Locally Singular

Ingrid Van Keilegom (Université Catholique de Louvain) (with Jean-Pierre Florens and Fréderique Fève)
Estimation of Conditional Ranks and Tests of Exogeneity in Nonparametric Nonseparable Models

10h00-10h30 Coffee & Tea Break

10h30-12h00 Session VI. *Chair: Vêlayoudom Marimoutou (Aix-Marseille School of Economics)*

Costas Meghir (Yale University) (with Brant Abott, Giovanni Gallipoli, and Gianluca Violante)
Equilibrium Effects of Education Policies: A Quantitative Evaluation

Enno Mammen (University of Mannheim) (with Christian Conrad)
Asymptotics for the Parametric GARCH-in-Mean Model

Yuichi Kitamura (Yale University) (with Joerg Stoye)
Nonparametric Analysis of Random Utility Models

12h00-13h15 Lunch

13h15-14h45 Session VII. *Chair: Christian Bontemps (Toulouse School of Economics)*

Léopold Simar (Université Catholique de Louvain) (with Abdelaati Daouia and Jean-Pierre Florens)
Regularization of Nonparametric Frontier Estimators

Xiaohong Chen (Yale University) (with Demian Pouzo)
Sieve Quasi Likelihood Ratio Inference on Semi/Nonparametric Conditional Moment Models

Marine Carrasco (Université de Montréal) (with Guy Tchuente)
Regularized LIML for Many Instruments

14h45 Adjourn

Time allocation: 25 minutes for presenter and 5 minutes for the audience.

Sponsors: ERC, GREMAQ, IDEI, IUF, TSE.

Program Committee: Christian Bontemps, Pascal Lavergne, Thierry Magnac, Nour Meddahi, and Anne Vanhems.

Contact Information: conference.jpf@tse-fr.eu

Map of Manufacture des Tabacs

Conference venue : 1, rue des Amidonniers, Manufacture des Tabacs Building S – Auditorium MS 001 – 31000 Toulouse