

NESG

Netherlands Econometric Study Group

(provisional)

Programme 2013 Annual Conference

Saturday 15 June 2013

VU University, Amsterdam

Tinbergen Institute

Gustav Mahlerplein 117, 1082 MS Amsterdam

9:00 – 9:25: Registration

9:25 – 9:30: Opening and Welcome

9:30 – 10:20 Session 1: **Phillips Curve**

Nalan Basturk Erasmus University Rotterdam

Posterior-Predictive Evidence on US Inflation using Phillips Curve Models with Non-Filtered Time Series

Otilia Boldea Tilburg University

Efficient Inference with Time-Varying Identification Strength

10:20 - 10:35 Coffee

10:35 - 11:25 Session 2: **Inference**

Andreas Alfons Erasmus University Rotterdam

Robust Maximum Association Estimators

Kees Jan van Garderen University of Amsterdam

Bimodal Saddlepoint Based Confidence Sets

11:25 -11:40 Coffee

Invited Lecture

11:40 **Tiemen Woutersen** University of Arizona

Calculating Confidence Intervals for Continuous and Discontinuous Functions of Parameters

12:40 - 13:40 Lunch

13:40 - 14:55 Session 3: **Finance and Portfolio Choice**

Jonathan Cornelissen KU Leuven

The impact of a sustainability constraint on the mean-tracking error efficient frontier

Laurent Callot VU University, Amsterdam

Forecasting Vast Realized Covariance Matrices with Applications to Portfolio Choice

Lammertjan Dam University of Groningen

Asset Pricing with Fixed Asset Supply: Theory and Evidence

14:55 - 16:10 **Poster Session**

Marian Vavra National Bank of Slovakia

Testing marginal asymmetry in economic time series

Yunrong Li Universidad Carlos III de Madrid

The Effects of Agenda 2000 Reforms on Spanish Beef and Veal Output

Koen Bel Erasmus University Rotterdam

Modeling the impact of forecast based regime switches in macro-economic time series

Thomas Götz Maastricht University

Testing for Common Cycles in Non-Stationary VARs with Varied Frequency

Andrew Pua University of Amsterdam

The projected score approach to bias reduction in panel data models

Christoph Hanck Universität Duisburg-Essen

Robust Inference for Near-Unit Root Processes with Time-Varying Error Variances

Zhuojiong Gan Tilburg University

Estimating Break Points in Panel Data with Individual Effects

Ben Boury KU Leuven

Panel data models with fixed and time effects: an adjusted profile likelihood

Anne Opschoor Erasmus University Rotterdam

Predicting Covariance Matrices with Financial Conditions Indexes

Raun van Oijen University of Groningen

Health, lifestyle and disability outcomes.

Arturas Juodis University of Amsterdam

E Sild VU University, Amsterdam

Stationarity and ergodicity of new models for correlation dynamics

I Barra VU University, Amsterdam

Joint Independent Metropolis-Hastings Methods for Nonlinear Non-Gaussian State Space Models

Hande Karabiyik Maastricht University

A CCE Estimator for Dynamic Panel ECM's with Factors

Ram Pratap Sinha Govt. College of Engg & Leather Tech

Benchmarking of Indian Commercial Banks -A Dynamic Model

16:10 - 17:00 Session 4: **Non-Stationary VAR**

Stephan Smeekes Maastricht University

Robust Block Bootstrap Panel Predictability Tests

Peter Boswijk University of Amsterdam

Inference on Cointegration Parameters in Vector Autoregressions with Non-Stationary Volatility

17:00 - 17:15 Coffee

17:15 – 18:05 Session 5: **Discrete Dynamic Models**

Jan Jacobs University of Groningen

State transfers at different moments in time; a spatial probit approach

Siem Jan Koopman VU University, Amsterdam

A dynamic bivariate Poisson model for analysing and forecasting match results in the English Premier League

19:00 Dinner