Netherlands Econometric Study Group (NESG) 2009 Annual Conference

Summary of All Sessions

#	Date/Time	Title	Papers
1	June 12, 2009 10:00-10:30	Registration, Coffee & Tea	0
2	June 12, 2009 10:30-11:45	Nonparametrics	3
3	June 12, 2009 11:45-13:00	Coffee	0
4	June 12, 2009 12:00-13:00	Inference Based on Conditional Moment Inequalities, Donald Andrews, Yale University, Cowles Foundation	1
5	June 12, 2009 13:00-14:00	Lunch	0
6	June 12, 2009 14:00-15:15	Time Series	3
7	June 12, 2009 15:15-15:35	Coffee	0
8	June 12, 2009 15:35-16:50	Financial Econometrics	3
9	June 12, 2009 16:50-17:10	Coffee	0
10	June 12, 2009 17:10-18:00	Bayes	2
11	June 12, 2009 19:00-21:00	Dinner	0

11 sessions, 12 papers

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Complete List of All Sessions

Session 1: Registration, Coffee & Tea

Date: June 12, 2009
Time: 10:00 - 10:30

Session 2: Nonparametrics

Session Chair: Marius Ooms, VU University Amsterdam
Date: June 12, 2009
Time: 10:30 - 11:45

A Refined Bootstrap for Heavy Tailed Distributions
Presented by: Adriana Cornea, VU University

Nonparametric specification test of stochastic volatility models

Presented by: Yang Zu, University of Amsterdam

A consistent nonparametric bootstrap test of exogeneity
Presented by: Jinhyun Lee, UCL

Session 3: Coffee

Date: June 12, 2009
Time: 11:45 - 13:00

Session 4: Inference Based on Conditional Moment Inequalities, Donald Andrews, Yale University, Cowles Foundation

Session Chair: Kees Jan van Garderen, University of Amsterdam
Date: June 12, 2009
Time: 12:00 - 13:00

Inference Based on Conditional Moment Inequalities
Presented by: Donald Andrews, Yale University

Session 5: Lunch

Date: June 12, 2009
Time: 13:00 - 14:00

Session 6: Time Series

Session Chair: Dick van Dijk, Erasmus University Rotterdam
Date: June 12, 2009
Time: 14:00 - 15:15

Panel Error Correction Testing with Global Stochastic Trends
Presented by: Christian Gengenbach, Maastricht University

Fitting dynamic factor models to non-stationary time series
Presented by: Giovanni Motta, Maastricht University

Global warming and dimming: the statistical evidence
Presented by: Chris Muris, Tilburg University

Session 7: Coffee

Date: June 12, 2009
Time: 15:15 - 15:35

Session 8: Financial Econometrics

Session Chair: Jean-Pierre Urbain, Universiteit Maastricht
Date: June 12, 2009
Time: 15:35 - 16:50

Time Variation in Asset Return Dependence: Strength or Structure?
Presented by: Thijs Markwat,

Macro, Industry, and Frailty Effects in Defaults during the 2008 Credit Crisis: A variance decomposition

Presented by: Bernd Schwaab, **VU University Amsterdam**

Dynamic stochastic copula models: Estimation, inference and applications

Presented by: Hans Manner, **Maastricht University**

Session 9: Coffee

Date: June 12, 2009
Time: 16:50 - 17:10

Session 10: Bayes

Session Chair: Jan R. Magnus, **Tilburg University**
Date: June 12, 2009
Time: 17:10 - 18:00

The Timing and Speed of New Product Price Landings

Presented by: Carlos Mireles**,**

Bayesian Forecasting of Value at Risk and Expected Shortfall using Adaptive Importance Sampling

Presented by: Herman van Dijk, **Econometric Institute**

This program was last updated on 2009-06-09 4:49:4 EDT

Session 11: Dinner

Date: June 12, 2009
Time: 19:00 - 21:00