The 9th Netherlands Econometric Study Group Meeting  
Faculty Club • Tilburg University

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<th>Time</th>
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<td>9.00-9.25</td>
<td>Registration</td>
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<td>9.25- 9.30</td>
<td>Opening and Welcome</td>
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<td><strong>Kees Jan van Garderen</strong> (University of Amsterdam)</td>
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<td>9.30-10.20</td>
<td>Session 1: Panels and Cointegration</td>
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<td>Chair: <strong>Kees Jan van Garderen</strong> (University of Amsterdam)</td>
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<td><strong>Pavel Cizek</strong> (Tilburg University)</td>
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<td>Robust GMM estimation and moment selection in dynamic panel data models</td>
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<td><strong>Katarzyna Lasak</strong> (VU Amsterdam)</td>
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<td>On an estimation method for an alternative fractionally cointegrated model</td>
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<td>10.20-10.35</td>
<td>Coffee</td>
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<td>10.35-11.25</td>
<td>Session 2: Empirics</td>
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<td>Chair: <strong>Dick van Dijk</strong> (Erasmus University Rotterdam)</td>
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<td><strong>Frederic Vermeulen</strong> (KU Leuven)</td>
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<td>Household consumption when the marriage is stable</td>
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<td><strong>Gerard Pfann</strong> (University of Maastricht)</td>
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<td>Firing costs and labor demand in recessions</td>
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<td>11.25-11.40</td>
<td>Coffee</td>
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<td>11.40-12.40</td>
<td>The Econometrics Journal Lecture</td>
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<td>Chair: <strong>Otilia Boldea</strong> (Tilburg University)</td>
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<td><strong>Serena Ng</strong> (Columbia University)</td>
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<td>Boosting Recessions</td>
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12.40-14.00 Lunch

14.00-15.15 Session 3: Finance - Macro

Chair: Laura Spierdijk (University of Groningen)

- Bart Diris (Erasmus University Rotterdam)
  Cyclicality in losses on bank loans

- Michel van der Wel (Erasmus University Rotterdam)
  Estimating dynamic equilibrium models using macro and financial data

- Eric Beutner (University of Maastricht)
  Convergence rates of regress-later estimates in Least-Squares Monte Carlo

15.15-16.15 Coffee and Poster Session

- Alaa Abi Morshed (Tilburg University)
  Moment-based identification of breaks

- Tom Boot (Erasmus University Rotterdam)
  Optimal forecasts from Markov switching models and the effect of uncertain break dates

- Kris Boudt (VU Amsterdam)
  All words are not equal: sentiment dynamics and information content in CEO letters

- Laurent Callot (VU Amsterdam)
  Factor models with parsimoniously time varying parameters

- Koen Declercq (KU Leuven)
  Attendance and completion in higher education with ex post screening

- Rocco D’Este (Warwick University)
  The effect of stolen goods markets on crime: evidence from a quasi-natural experiment

- Artem Duplinskiy (University of Maastricht)
  Is regularization necessary? A Wald-type test under non-regular conditions

- Zhuojiong Gan (Tilburg University)
  Factor-augmented prediction with idiosyncratic factors

- Francine Gresnigt (Erasmus University Rotterdam)
  Interpreting financial market crashes as earthquakes: a new early warning system for medium-term crashes

- Arturas Juodis (University of Amsterdam)
  Linear pseudo panel data models with multifactor error structure

- Hande Karabiyik (University of Maastricht)
  CEE estimation of factor-augmented regression models with more factors than observables

- Lars Knuth (University of Manchester)
  A similarity based approach to forecasting the variance-covariance matrix

- Jan Lohmeyer (University of Maastricht)
  Are you sure that you took the right model? Estimating impulse responses under model uncertainty

- Andrew Pua (University of Amsterdam)
  Simultaneous equations models with discrete outcomes: completeness and coherence using panel data
- **Rogier Quaedvlieg** (University of Maastricht)
  Jumps and co-jumps in vast-dimensional price processes
- **Renata Rabovic** (Tilburg University)
  Partial maximum likelihood estimation of spatial limited dependent variables models
- **Mario Rothfelder** (Tilburg University)
  Testing for a threshold in models with endogenous regressors
- **Erkki Silde** (VU Amsterdam)
  Attention networks
- **Jianbin Wu** (KU Leuven)
  A sparse generalized DCC-GARCH model and its application to international stock returns
- **Xiaojun Song** (Universidad Carlos III Madrid)
  Testing symmetry of a nonparametric conditional distribution

16.15-17.05  **Session 4: Methods and IV**

Chair: **Stephan Smeekes** (University of Maastricht)

- **Frank Kleibergen** (Brown University and University of Amsterdam)
  Efficient size correct subset inference in linear instrumental variables regression using the likelihood ratio statistic
- **Simon Broda** (University of Amsterdam)
  On distributions of ratios

17.05-17.20  Coffee

17.20-18.10  **Session 5: Finance - Heavy Tails**

Chair: **Ramon van den Akker** (Tilburg University)

- **Laura Spierdijk** (University of Groningen)
  Confidence intervals for ARMA-GARCH Value-at-Risk: the case of heavy tails and skewness
- **Anne Opschoor** (VU Amsterdam)
  New HEAVY models for heavy-tailed returns and fat-tailed realized variance kernels

19.00  Dinner at **Kok Verhoeven** (NS Plein 32, 5014 DC Tilburg)