

Netherlands Econometric Study Group 2009 Annual Conference

University of Amsterdam, Faculty of Economics and Business

Roetersstraat 11, 1018 WB, Amsterdam, room E0.03

June 12, 2009

Programme

- 10:00–10:30 Registration, coffee and tea
- 10:30–11:45 **Session 1: Nonparametrics**
Chair: Marius Ooms (VU University Amsterdam)
- A refined bootstrap for heavy tailed distributions**
Adriana Cornea (VU University Amsterdam)
- Nonparametric specification test of stochastic volatility models**
Yang Zu (University of Amsterdam)
- A consistent nonparametric bootstrap test of exogeneity**
Jinhyun Lee (University College London)
- 11:45–12:00 Coffee and tea
- 12:00–13:00 **Session 2: Invited Keynote Address by Donald Andrews**
Chair: Kees Jan van Garderen (University of Amsterdam)
- Inference based on conditional moment inequalities**
Donald Andrews (Yale University)
- 13:00–14:00 Lunch
- 14:00–15:15 **Session 3: Time Series**
Chair: Dick van Dijk (Erasmus University Rotterdam)
- Panel error correction testing with global stochastic trends**
Christian Gengenbach (Maastricht University)
- Fitting dynamic factor models to non-stationary time series**
Giovanni Motta (Maastricht University)
- Global warming and dimming: the statistical evidence**
Chris Müris (Tilburg University)
- 15:15–15:35 Coffee and tea
- 15:35–16:50 **Session 4: Financial Econometrics**
Chair: Jean-Pierre Urbain (Maastricht University)
- Time variation in asset return dependence: Strength or structure?**
Thijs Markwat (Erasmus University Rotterdam)
- Macro, industry, and frailty effects in defaults during the 2008 credit crisis:
A variance decomposition**
Bernd Schwaab (VU University Amsterdam)
- Dynamic stochastic copula models: Estimation, inference and applications**
Hans Manner (Maastricht University)
- 16:50–17:10 Coffee and tea
- 17:10–18:00 **Session 5: Bayes**
Chair: Jan R. Magnus (Tilburg University)
- The timing and speed of new product price landings**
Carlos Hernandez Mireles (Erasmus University Rotterdam)
- Bayesian forecasting of value at risk and expected shortfall using adaptive
importance sampling**
Herman van Dijk (Erasmus University Rotterdam)
- 19:00–21:00 Dinner