Conference on Indirect Estimation Methods in Finance and Economics

Abbey Hegne, Allensbach, 30 – 31 May 2014

Conference Program

May 30th, 2014

09:00 - 09:15	Registration	
09:15 - 09:30	Welcome Address	
09:30 - 10:00	**Jun Yu**	Indirect Inference and Bias Reduction
10:00 - 10:30	**Eduardo Rossi**	Indirect Inference with Time Series Observed with Error
	Coffee Break	
11:00 - 11:30	**David Veredas**	Which Model to Match?
11:30 - 12:00	**Stelios Arvanitis**	On the Existence of Strongly Consistent Indirect Estimators when the Binding Function is Compact Valued
12:00 - 12:30	**Alastair Hall**	GMM and Indirect Inference
	Lunch	
14:00 - 14:30	**Giorgio Calzolari**	Round Numbers, Students, Exams: Use or Misuse of Indirect Inference?
14:30 - 15:00	**Francisco Blasques**	Penalized Indirect Inference
15:00 - 15:30	**Dennis Kristensen**	Indirect Likelihood Inference
	Coffee Break	
16:00 - 16:30	**Christian Gourieroux**	Positional Portfolio Management
16:30 - 17:00	**Francesca Rossi**	Indirect Inference in Spatial Autoregressions
17:00 - 17:30	**Roman Liesenfeld**	Analysis of Discrete Dependent Variable Models with Spatial Correlation
19:00	*Apéro and Conference dinner (Haus St. Elisabeth, Abbey Hegne)*	

May 31st, 2014

09:00 - 09:30	**Roxana Halbleib**	Estimating Stable GARCH Factor Models By Means Of Indirect Inference
09:30 - 10:00	**George Tauchen**	Using EMM to Estimate the Dominant Generalized Blumenthal-Getoor Index of an Itô Semimartingale
10:00 - 10:30	**Enrique Sentana**	A spectral EM algorithm for dynamic factor models
	Coffee Break	
11:00 - 11:30	**Giuseppe Ragusa**	The ABC of Financial Time Series Models
11:30 - 12:00	**Tony Smith**	Inferring Labor Income Risk and Partial Insurance from Economic Choices
12:00 - 12:30	**Joachim Grammig**	Give me Strong Moments and Time: Combining GMM and SMM to Estimate Long-Run Risk Asset Pricing Models
	Lunch	
13:30 - 14:30	Panel Session with **Ron Gallant**, **Christian Gourieroux**, **Tony Smith** and **George Tauchen**.	
	Coffee Break	
15:00 - 15:30	**Veronika Czellar**	Accurate Methods for Approximate Bayesian Computation Filtering
15:30 - 16:00	**Antonio Santos**	Stochastic Volatility Estimation with GPU Computing
16:00 - 16:30	**Esther Ruiz**	One for All: Nesting Asymmetric Stochastic Volatility Models
17:00	*Departure to Island Mainau*	
17:30 - 19:00	*Guided tour and wine tasting on Island Mainau*	
19:30	*Dinner on Island Mainau (Restaurant Schwedenschenke)*	