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)