Economic Application of Quantile Regressions

ECONOMETRICS CONFERENCE ▬▬ 7 - 8 JUNE

NOVA Research
NOVA SCHOOL OF
BUSINESS & ECONOMICS

The German Labor Market
in a Globalized World
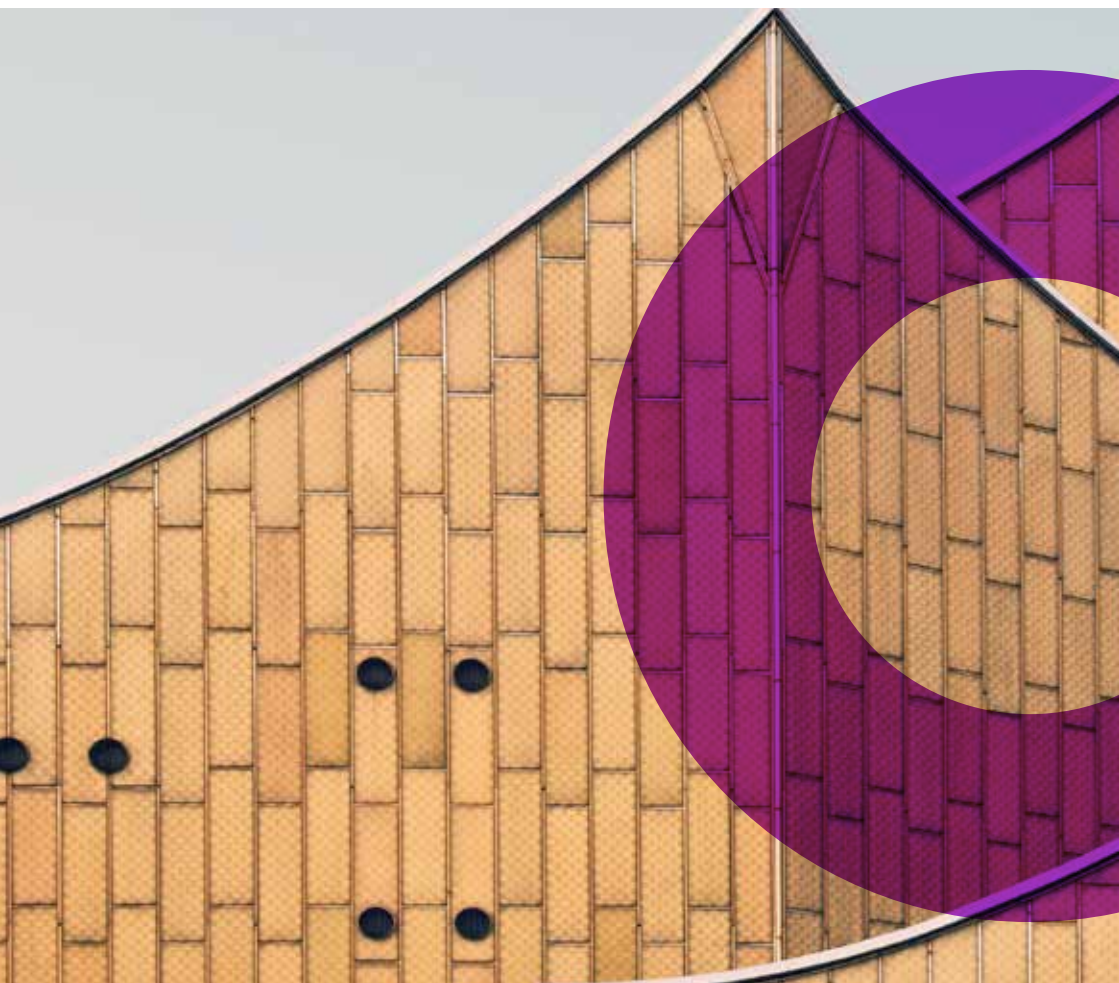
PROGRAM - June 7th

09:00 A.M.		**GETTING TOGETHER**
09:15 A.M.	**Gib Bassett**	Predicting Monthly Market Return Quantiles using the VIX Index
09:45 A.M.	**Yannis Bilias**	The Distribution of Gains from Access to Stocks
10:15 A.M.		**COFFEE BREAK**
10:45 A.M.	**Brantly Callaway**	Heterogeneous Effects of Job Displacement on Earnings
11:15 A.M.	**Patricia Gallego Granados**	The Part-Time Wage Gap across the Wage Distribution
11:45 A.M.		**15 MIN BREAK**
12:00 P.M.	**Alfred Galichon**	Multivariate quantile regression via mass transport, from theory to numerics
12:45 P.M.		**LUNCH**
02:15 P.M.	**Bernd Fitzenberger**	Changing Selection into Full-time Work and its Effects on Wage Inequality - An Application to Germany
02:45 P.M.	**Michael Haylock**	Heterogeneity in Performance Evaluation of Executives Using Quantile Regression and Stochastic Fluctuations
03:15 P.M.		**COFFEE BREAK**
03:45 P.M.	**Sascha Satlukal**	Overconfidence and Gender Differences in Wage Expectations
04:15 P.M.	**Shuolin Shiy**	Variable Selection with Group Structure: Exiting employment at retirement age - A Competing Risks Quantile Regression Analysis
07:30 P.M.		**CONFERENCE DINNER**

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PROGRAM - June 8ʰ

09:15 A.M.	**Georg Keilbar**	Modelling Systemic Risk Using Neural Network Quantile Regression
09:45 A.M.	**Jungmo Yoon**	HAC Covariance Matrix Estimation in Quantile Regression with Application to CoVaR
10:15 A.M.		**COFFEE BREAK**
10:45 A.M.	**Blaise Melly**	Quantile and distribution regression in Stata: algorithms, pointwise and functional inference
11:15 A.M.	**Andrija Mihoci**	FRM The Financial Risk Meter
11:45 A.M.		**15 MIN BREAK**
12:00 P.M.	**Manuel Arellano**	Nonlinear Earnings and Employment Dynamics at the Extensive and Intensive Margins
12:45 P.M.		**LUNCH**

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