



Labex MME-DII

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CEPN
Centre d'Economie
de l'Université
Paris Nord

**5^{ème} « JOURNEE D'ECONOMETRIE APPLIQUEE
A LA MACROECONOMIE » (JEAM)**

5th APPLIED MACROECONOMETRIC WORKSHOP

MSH de Paris Nord, Friday October 13th 2017

The Labex MME-DII, the CEPN (UMR CNRS 7234) and the INFER network are jointly organizing the 5th workshop on Applied Macro-Econometrics. The goal of this workshop is to bring together European applied macroeconomists to discuss current frontier research on a regular basis.

PROGRAM – GRAND AMPHITHEATRE MSH PARIS NORD

9h00 -9h45 : Registration and breakfast

9h45-10h: Welcoming Speech and Presentation of the INFER Network

10h00-12h00: Session 1: Time series Econometrics

10h00-10h40	Marta Banbura (ECB) & Andries van Vlodrop (VU Amsterdam) : <i>“Forecasting with VARs with Time-Variation in the Mean”</i>
10h40-11h20	Gonçalo Faria (Universidade Católica Portuguesa Católica Porto Business School and CEGE, and University of Vigo RGEA) & Fabio Verona (Bank of Finland Monetary Policy and Research Department, and University of Porto CEF.UP): <i>“The equity risk premium and the low frequency of the term spread”</i>
11h20-12h00	Alessio Volpicella (Queen Mary University of London, School of Economics and Finance): <i>“Selection of Prior Tightness for Set-Identified Structural Vector”</i>
Chair: Frédérique Bec	



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12h00 -13h30 Lunch

13h30-15h30 Session 2: Monetary Policy, the Banking Sector and Financial Risks

13h30-14h10	Aurélien Leroy (LEMNA, University of Nantes) & Yannick Lucotte (LEO, Université d'Orléans): <i>“Competition and credit procyclicality in European banking”</i>
14h10-14h50	Christophe Hurlin (LEO, Université Orléans), Jérémy Leymarie (LEO, Université d'Orléans) & Antoine Patin (LEO, Université Orléans) <i>“Loss functions for LGD model comparison”</i>
14h50-15h30	Jean Charles Bricongne (European Commission, Banque de France, Université de Tours et LEO) & Julien Salin (EconomiX, Université Paris Nanterre) : <i>«The Impact of Legal Framework on Bank Loan Portfolio: An implementation to the European Stress Test Exercise »</i> Chair : Camelia Turcu

15h30-15h45 Coffee Break

15h45-17h05: Session 3: Uncertainty and Macroeconomics

15h45-16h25	Stéphane Lhuissier (Banque de France) & Fabien Tripier (Université de Lille 1 - CLERSE & CEPII) : <i>«Do Uncertainty Shocks Always Matter? »</i>
16h25-17h05	Laure SIMON (European University Institute): <i>“Consumer Confidence Effects of Monetary Policy Stance”</i> Chair: Mélika Ben Salem

REGISTRATION :

The seminar is free. If you want to attend the seminar, we are asked to register before Friday, October 6th, 2016 by sending an email to the following address: [serranito\[at\]univ-paris13.fr](mailto:serranito[at]univ-paris13.fr)



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SCIENTIFIC COMITEE:

Frédérique Bec, University of Cergy-Pontoise

Melika Ben-Salem, University of Paris Est

Joel Oudinet, University of Paris 13

Francisco Serranito, University of Paris 13

Josep-Maria Arauzo-Carod, Universitat Rovira i Virgili

Camelia Turcu, University of Orleans

VENUE:

MSH Paris Nord : **GRAND AMPHITHEATRE**

20 Av. George Sand, 93210 St-Denis la Plaine (Paris), France.

[Google map](#)

METRO Station: Place du Front Populaire, **Line 12** (Terminal station)

HOW TO REACH THE MSH PARIS NORD FROM THE METRO STATION

From the metro station "Front Populaire" (terminus line 12), take the avenue George Sand and you pass the main entrance of the new building of the MSH Paris Nord).





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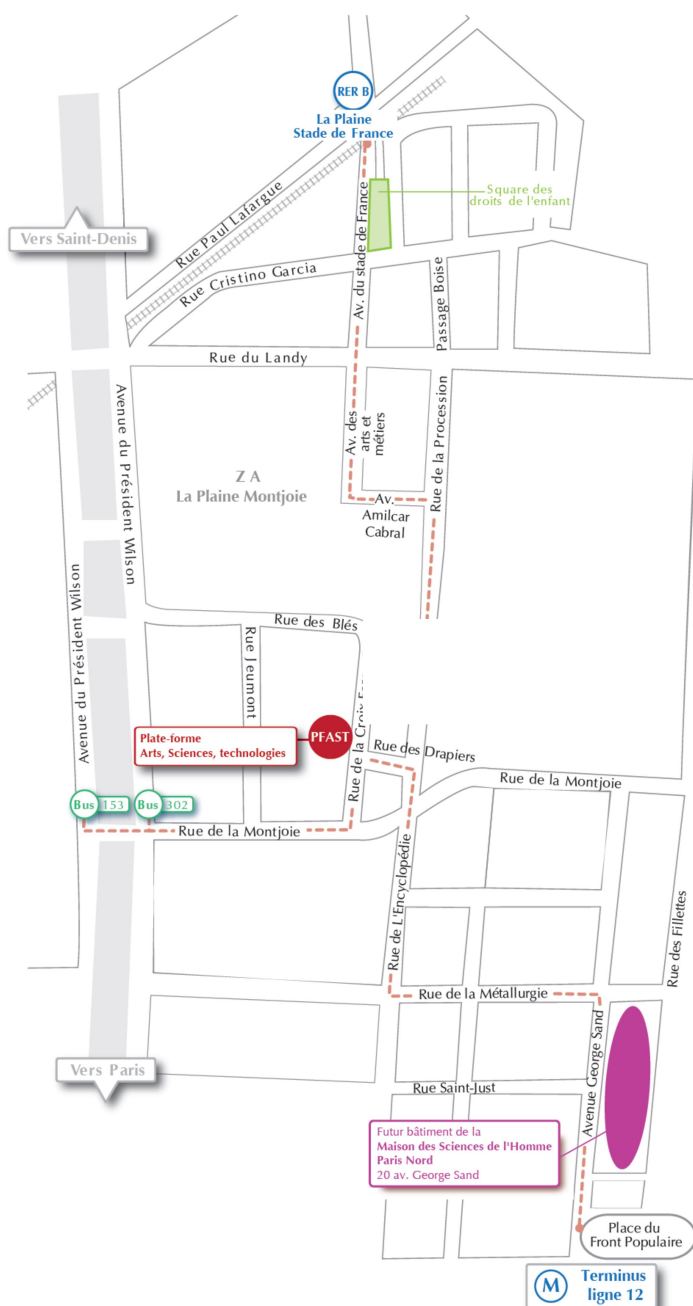
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INFER
INTERNATIONAL NETWORK FOR
ECONOMIC RESEARCH

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