



Labex MME-DII

<http://labex-mme-dii.u-cergy.fr/>

7^{ème} « JOURNEE D'ECONOMETRIE APPLIQUEE

A LA MACROECONOMIE » (JEAM)

7th APPLIED MACROECONOMETRIC WORKSHOP

MSH de Paris Nord, Friday October 4th 2019

The Labex MME-DII, the CEPN (UMR CNRS 7234) and the INFER network are jointly organizing the 7th 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 –

8h30 -9h15 : Registration and breakfast Room 410 (4th floor)

9h15-9h30: Welcoming Speech and Presentation of the INFER Network (Room 407)

9h30-12h30: **Session 1: Monetary Policy and Financial Risks Modelling**

9h30-10h10 **Yang Lu (CEPN, CNRS, Université Paris 13) et Christian Gouriéroux (University of Toronto and TSE))**
“Noncausal affine process with applications to derivative pricing”

10h10-10h50 **José David Garcia Revelo (Univ. Orléans, CNRS, LEO), Yannick Lucotte(Univ. Orléans, CNRS, LEO),Florian Pradines-Jobetz (PSB Paris School of Business, Department of Economics)**
“Macroprudential and Monetary Policies: The Need to Dance the Tango in Harmony”

10h50- 11h30 **Antonia Lopez Villavicencio (Economix, CNRS, Univ Paris Nanterre), Marc Pourroy (CRIEF, University of Poitiers)**
“Fed’s Policy Changes and Inflation in Emerging Markets: Lessons





Labex MME-DII

<http://labex-mme-dii.u-cergy.fr/>



CEPN
Centre d'économie
de l'Université
Paris Nord

from the Taper Tantrum”

11h30-11h50 Coffee Break

11h50-12h30 **Supriya Kapoor (School of Economics, University College Dublin)**
Quantitative Easing, Bank Risk-Taking Channel and Systemic Risk
Chair: Frédérique Bec

12h30 -13h45 Lunch

13h45-15h30 Session 2: Macroeconomic Modelling and Forecasting

13h45-14h20 **Vanessa Olakemi DOVONOU (Univ. Orléans, CNRS, LEO), Camelia TURCU (Univ. Orléans, CNRS, LEO)**
“Trilemma revisited: new measures & nonlinearities”

14h20-14h55 **Nicolas Himounet (CEPN, CNRS, Université Paris 13), Francisco Serranito (CEPN, CNRS, Université Paris 13), Julien Vauday (CEPN, CNRS Université Paris 13)**
Uncertainty is bad for Business. Really?

14h55-15h30 **Marlon Fritz (Department of Economics, Paderborn University), Thomas Gries (Department of Economics, Paderborn University), Yuanhua Feng (Department of Economics, Paderborn University)**
“Improved Output Gap Estimates and Forecasts Using a Local Linear Regression”

Chair : Mélika Ben Salem

15h30-15h45 Coffee Break



 <p>Labex MME-DII</p> <p>http://labex-mme-dii.u-cergy.fr/</p>		
--	---	---

15h45-17h00: Session 3: Industrial Policy and Technological change

15h45-16h25 Sébastien Bock (Paris School of Economics), Idriss Fontaine (Université de la Réunion):
“Routine-Biased Technological Change and Hours Worked over the Business Cycle”

16h25-17h00 Beata Javorcik, Mariana Spatareanu
“Can Industrial Policy buy ideas? Investment promotion and innovation”
Chair: Camelia Turcu

REGISTRATION :

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

SCIENTIFIC COMITEE:

Josep-Maria Arauzo-Carod, Universitat Rovira i Virgili

Frédérique Bec, University of Cergy-Pontoise

Melika Ben-Salem, University of Paris Est

Imen Ghatassi, University of Paris 13

Joel Oudinet, University of Paris 13

Francisco Serranito, University of Paris 13

Camelia Turcu, University of Orleans

**VENUE:ROOM 407 AND 410 (4TH FLOOR) AT THE
MSH PARIS NORD BUILDING**



 <p>Labex MME-DII</p> <p>http://labex-mme-dii.u-cergy.fr/</p>		<p>CEPN Centre d'économie de l'Université Paris Nord</p>
--	---	---

MSH Paris Nord :

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

[Google map](#)

METRO Station: Place du Front Populaire, **Line 12** (Terminal station), **Sortie n°3.**

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).



CEPN
Centre d'économie
de l'Université
Paris Nord

Labex MME-DII

<http://labex-mme-dii.unicergy.fr/>

