

Labex MME-DII

Modèles Mathématiques et
Économiques de la
Dynamique, de l'Incertitude
et des Interactions



CEPN

Centre d'Economie
de l'Université
Paris Nord

4th « JOURNÉE D'ÉCONOMETRIE APPLIQUÉE A LA MACROÉCONOMIE » (JEAM)

MSH de Paris Nord, Wednesday October 12th 2016

The Labex MME-DII, together with the universities listed below, is organizing its 4th workshop in applied macro-econometrics on October 12th in Paris (France). The goal of this workshop is to bring together European applied macroeconomists to discuss current frontier research on a regular basis.

PROGRAM - ROOM:408

9h-9h30 : Registration and breakfast

9h30-10h30 Session 1

9h30-9h50 **Christophe Blot (OFCE – Sciences Po), Paul Hubert (OFCE – Sciences Po), Fabien Labondance (Université de Bourgogne Franche-Comté – CRESE)**

Does Monetary Policy generate Asset Price Booms and Busts?

9h50-10h10 **Juan Manuel Figueres, University of Padova, Italy.**

Fiscal-Monetary Policy Mix in Recessions and Expansions

10h10-10h30 **Chair: Joël Oudinet**

10h30-11h00 Coffee Break

11h0-12h00 Session 2

11h00-11h20 **Derrick Kanngiesser (Universitat Pompeu Fabra, Department of Economics and Business) Reiner Martin (European Central Bank) Laurent Maurin (European Central Bank) and Diego Moccero (European Central Bank)¶**

Estimating the Impact of Shocks to Bank Capital in the Euro Area

11h20- 11h40 **Selin Özyurt (European Central Bank) and Stéphane Dees (European Central Bank)**

Regional dynamics of economic performance in the EU: To what extent spatial spillovers matter?

11h40-12h00 **Chair: Mélika Ben Salem**



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12h00 -13h30 Lunch

13h30-16h30 Invited session: Spatial econometrics applied to macroeconomics

<p>13h30-14h10</p>	<p>Nicolas Debarsy and Cem Ertur (CNRS, LEO, UMR 7322, Université d'Orléans) <i>Interaction matrix selection in spatial econometrics with an application to growth theory</i></p>
<p>14h10-14h25</p>	<p>Discussion: Marie Pierre Hory</p>
<p>14h25-15h05</p>	<p>Marie-Pierre Hory (CNRS, LEO, UMR 7322, Université d'Orléans) <i>Delayed Mimicking: The Timing of Fiscal Interactions in Europe</i></p>
<p>15h05-15h20</p>	<p>Discussion: Nicolas Debarsy</p>
<p>15h20- 16h00</p>	<p>Nicolas Debarsy (CNRS, LEO, UMR 7322, Université d'Orléans), Jean-Yves Gnaboy (CeReFiM, University of Namur, Belgium) and Malik Kerkour (CNRS, LEO, UMR 7322, Université d'Orléans) <i>Spatial dependence in sovereign wealth funds' investments</i></p>
<p>16h00 -16h15</p>	<p>Discussion: Francisco Serranito</p>

16h15-16h30 Coffee Break

16h30-17h30 Session 3

<p>16h30-16h50</p>	<p>Matteo Mogliani (Banque de France - Business Conditions and Macroeconomic Forecasting Directorate) and Thomas Ferriere (Banque de France - Financial Stability Directorate) <i>Rationality of announcements, business cycle asymmetry, and predictability of revisions. The case of French GDP</i></p>
<p>16h50-17h10</p>	<p>Marlon Fritz (Department of Economics, University of Paderborn, Germany), Thomas Gries (Department of Economics, University of Paderborn, Germany) and Yuanhua Feng (Department of Economics, University of Paderborn, Germany) <i>Secular Stagnation? Statistical Evidence for an Unprecedented Phenomenon</i></p>
<p>17h10-17h30</p>	<p>Chair: Frédérique Bec</p>

REGISTRATION :



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The seminar is free. If you want to attend the seminar, we are asked to register before Monday, October 3th, 2016 by sending an email to the following address:

serranito@univ-paris13.fr

SCIENTIFIC COMITEE:

Frédérique Bec, Université de Cergy-Pontoise

Mélika Ben Salem, Université de Paris Est Marne-la Vallée

Joël Oudinet, Université de Paris 13, Sorbonne Paris Cité

Francisco Serranito, Université de Paris 13, Sorbonne Paris Cité

VENUE:

MSH Paris Nord : **ROOM 408**

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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