



**Dansk Økonometrisk Selskab
1973 – 2013**

May 24 – 26, 2013

Program

Friday, May 24 2013

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| - 12.00 | Arrival |
| Sessions in English | |
| 12.00-13.00 | Lunch |
| 13.00-14.00 | Invited session – Chair: Hans Chr. Kongsted Martin Browning , Modelling micro data with pervasive heterogeneity |
| 14.00-14.15 | Break |
| 14.15-15.15 | Contributed short presentations – Chair: Dorte Grinderslev Frits Møller Andersen , Long term forecasting of hourly electricity consumption in local areas in Denmark Ioana Neamtu , Sources and impact of rising inequality in Denmark Nils Karl Sørensen , Regional convergence, disparities or what? A survey of recent trends of regional growth drivers and economic performance in the European hemisphere |
| 15.15-15.45 | Coffee break |
| 15.45-17.15 | Contributed papers – Chair: Dan Knudsen Kenneth Lykke Sørensen , Effects of Intensifying Labor Market Programs on Post-Unemployment Wages: Evidence From a Controlled Experiment. Thomas Høgholm Jørgensen , Dissecting Consumption: What Pumps the Hump? Jonas Maibom Pedersen , Are the costs of business cycles cohort specific? |
| 17.15-17.30 | Break |
| 17.30-18.30 | Invited Session – Chair: Katarina Juselius Nicholas Kiefer , The Smooth Colonel and the Reverend Find Common Ground |
| 19.00 | Dinner |
| 20.30-21.30 | Poster Session - Cheese and red wine/snacks |

Saturday, May 25, 2013

Sessions in English

- 08.00-09.00 Breakfast
- 09.00-10.00 **Invited session – Chair: Niels Haldrup**
Torben G Andersen, Extracting Risk Premia embedded in Equity-Index Options
- 10.00-10.30 Coffee break
- 10.30-12.00 **Contributed papers – Chair: Mette Ejrnæs**
Niels Haldrup, Discriminating between fractional integration and spurious long memory
Søren Johansen, Asymptotic analysis of the Forward Search
Martin M Andreassen, The Pruned State-Space System for Non-Linear DSGE Models: Theory and Empirical Applications
- 12.00-13.00 Lunch
- 13.00-14.30 Walk around the Lake

Sessions in English

- 14.30-15.30 **Contributed short presentations – Chair: Henning Bunzel**
Mette Ejrnæs, Start-Up and Insurance
Simon Juul Hviid, A Dynamic Model of Housing Demand
Hans Christian Kongsted, Patent citation links – backwards and forwards.
- 15.30-16.00 Coffee break

Sessions in Danish

- 16.00-17.30 **Panel, Makromodeller i Danmark – Chair: Niels Kærgård**
Niels Blomgren-Hansen, Anders Møller Christensen, Poul Uffe Dam, Jørgen Rosted
- 18.45 Drink
- 19.00 Conference dinner

Sunday, May 26, 2013

Sessions in Danish

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| 08.00-09.00 | Breakfast |
| 09.30-10.30 | Contributed papers – Chair: Niels Kærgård Martin Paldam , How do partly omitted control variables influence the averages used in meta-analysis in economics? Katarina Juselius , Balance sheet recessions and time-varying coefficients in a Phillips curve relationship: An application to Finnish data. |
| 10.30-11.00 | Coffee break |
| 11.00-12.00 | Contributed short presentations – Chair: Anders Møller Christensen Michael Osterwald-Lenum , Revision af ADAMs pensionsdata og –model Dan Knudsen , Tilpasningstiden i ADAM og andre modeller Asgar Olsen , Data for det danske eksportmarked |
| 12.00-13.00 | Lunch |
| 13.00-14.00 | Contributed short presentations – Chair: Peder Andersen Erik Bjørsted , Persistens i arbejdsløsheden i Europa Niels Henning Bjørn , Hvor meget ønske ledige at arbejde? Gyrithe Rosenlund Hansen , Akutledige. |
| 14.00-14.15 | Break |
| 14.15-15.15 | Contributed short presentations- Chair: Henning Bunzel Niels Kærgård , Dansk Økonometris Historie Anders Møller Christensen , De forgældede danskere Peder Andersen , The Role of Economics in Ecosystem Based Fisheries Management |
| 15.15 | Departure |