



**Dansk Økonometrisk Selskab
1973 – 2013**

May 24 – 26, 2013

Program

Friday, May 24 2013

- 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

- 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