



Labex MME-DII

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CEPN
Centre d'Economie
de l'Université
Paris Nord

6^{ième} « JOURNEE D'ECONOMETRIE APPLIQUEE

A LA MACROECONOMIE » (JEAM)

6th APPLIED MACROECONOMETRIC WORKSHOP

MSH de Paris Nord, Friday October 19th 2018

The Labex MME-DII, the CEPN (UMR CNRS 7234) and the INFER network are jointly organizing the 6th 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 –

8h45 -9h30 : Registration and breakfast - Room 410 (4th floor)

9h30-9h45: Welcoming Speech and Presentation of the INFER Network (Room 414)

9h45-10h45 Session 1: GDP Modelling and Forecasting

9h45-10h15 *“International Financial Integration and Output Co-Movement”*, **Paul Berenberg-Gossler (Hertie School of Governance, Berlin, Germany)**

10h15-10h45 *“Endogenous Local Linear Trend Estimation for Economic Data -An Enhanced Alternative for the Hodrick-Prescott Filter”*, **Marlon Fritz (Department of Economics, Paderborn University, Germany)**, **Thomas Gries (Department of Economics, Paderborn University, Germany)**, **Yuanhua Feng (Department of Economics, Paderborn University, Germany)**

Chair: Melika BEN SALEM

10h45-11h15 Coffee Break





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11h15-12h45 Session 2: The Banking Sector and Financial Risks Management

11h15-11h45 “*Liquidity and equity short-term fragility: stress tests for the European banking system*”, **Guillaume Arnould (Bank of England)**, Catherine Bruneau (University Paris I Pantheon-Sorbonne, CES and Labex REFI), Zhun Peng (University of Evry and EPEE)

11h45-12h15 “*Measuring Network Systemic Risk Contributions: A Leave-one-out Approach*”, **Sullivan Hué (Univ. Orléans, CNRS, LEO, UMR 7322)**, Yannick Lucotte (Univ. Orléans, CNRS, LEO, UMR 7322 & PSB Paris School of Business), Sessi Tokpavi (Univ. Orléans, CNRS, LEO, UMR 7322)

12h15-12h45 “*Dynamics of Perceived Bank Lending Policy and Credit Market Experience: Evidence from a Firm Survey*”, **Jarko Fidrmuc (Zeppelin University of Friedrichshafen, CESifo, Germany; and Austrian Institute of Economic Research (WIFO))**, Christa Hainz (ifo Institute, and CESifo Munich, Germany), and Werner Hölzl (Austrian Institute of Economic Research (WIFO))

Chair: Frédérique BEC

12h45 -14h00 Lunch (Panaromic View Room)

14h00-15h00 Keynote Speaker: Paul de Grauwes

(John Paulson Chair in European Political Economy, European Institute, London School of Economics)

"Behavioural macroeconomics: some applications"

15h00-17h00: Session 3: Economic Policy in the Euro Area

15h00-15h30 “*Did the Okun’s Law Survive the Eurozone Crisis?*”, **Nauro F.**





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Campos (Brunel University London), Corrado Macchiarelli (Brunel University London and London School of Economics), Fotios Mitropoulos (Democritus University of Thrace and Brunel University of London)

15h30-16h00 Coffee Break

16h00-16h30 *“Fiscal Policy and Cross-Border Spillovers in Europe: New Evidence from an Agnostic Identification”, Ayobami E. Ilori (Department of Economics, University of Sheeld, United Kingdom)*

16h30-17h00 *“Heterogeneity within the euro area: New insights into an old story”, Virginie Coudert (Banque de France), Cécile Couharde (EconomiX-CNRS, University of Paris Nanterre), Carl Grekou (CEPII and EconomiX-CNRS), Valérie Mignon (EconomiX-CNRS, University of Paris Nanterre, and CEPII)*

Chair : Camélia 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:

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



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VENUE:ROOM 414 (4TH FLOOR)

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)

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).



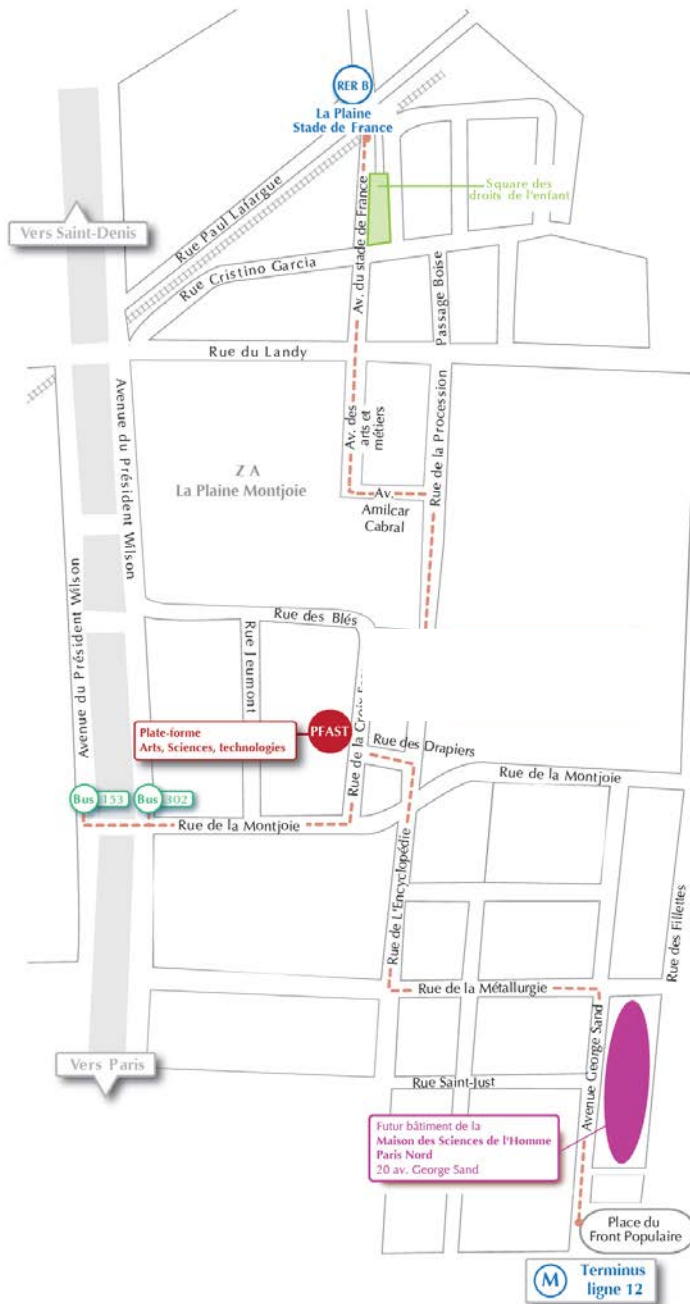


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