



**Labex MME-DII**

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



**CEPN**  
Centre d'Economie  
de l'Université  
Paris Nord

**6<sup>ième</sup> « JOURNEE D'ECONOMETRIE APPLIQUEE**

**A LA MACROECONOMIE » (JEAM)**

**6<sup>th</sup> 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 6<sup>th</sup> 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 (4<sup>th</sup> 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 Arnoold (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 (4<sup>TH</sup> 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)

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### HOW TO REACH THE MSH PARIS NORD FROM THE METRO STATION

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**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).**



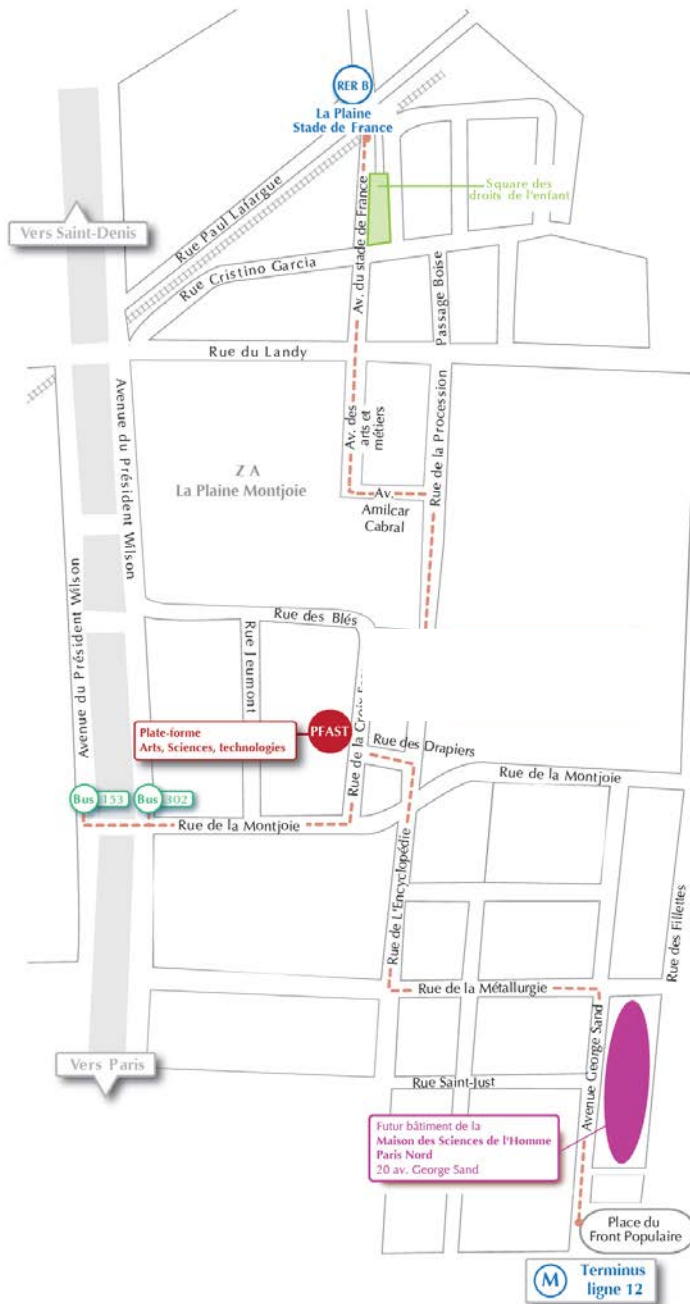


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