



10TH NORDIC ECONOMETRIC MEETING

MAY 23–26 2019, STOCKHOLM, SWEDEN

UPDATED VERSION

**PhD
TRAINING
SCHOOL**

22–23 MAY
2019

PROGRAM



ORGANIZERS WELCOME

DEAR PARTICIPANTS IN THE 10TH NORDIC ECONOMETRIC MEETING,

I am delighted to welcome you all and I hope you will have a good experience and much interaction.

NEM is a small conference. We try to cover all fields over the years, but if you think we are missing out your field, please contact us – or even better, help to create sessions for the next meetings. This year the theme is Nonlinear Time Series Econometrics. A very important part of the NEM meeting is the presentation of new knowledge and training and I am very pleased to welcome the four invited speakers, professors Timo Teräsvirta, Dag Tjøstheim, Robert Taylor, and Jan G. De Gooijer.

I am also very impressed with the work of the local committee. Thanks a lot for your work.

Enjoy the conference!

Henning Bunzel

Head of Steering Committee, Nordic Economic Network

DEAR NORDIC ECONOMETRIC NETWORK GUESTS,

it is our great pleasure to welcome you to Stockholm. We are happy to strengthen the links between econometricians of the Nordic and Baltic countries as well as those outside of this region by hosting the Nordic Econometric Network conference in Stockholm.

We are delighted to contribute to the development of econometric methods and in particular, their applications. Our aim is to educate young people who are enthusiastic about the possibilities of econometrics and data for new creative ideas of future developments. Thus, let us discuss together which analytical skills will be expected from economists in future.

The local organizers gratefully acknowledge financial support by the Jan Wallander's and Tom Hedelius' foundation and the Tore Browaldh's foundation.

We wish you many interesting discussions, fruitful ideas, expanding cooperation and a nice stay in Stockholm.

Rickard Sandberg

Head of Local Committee

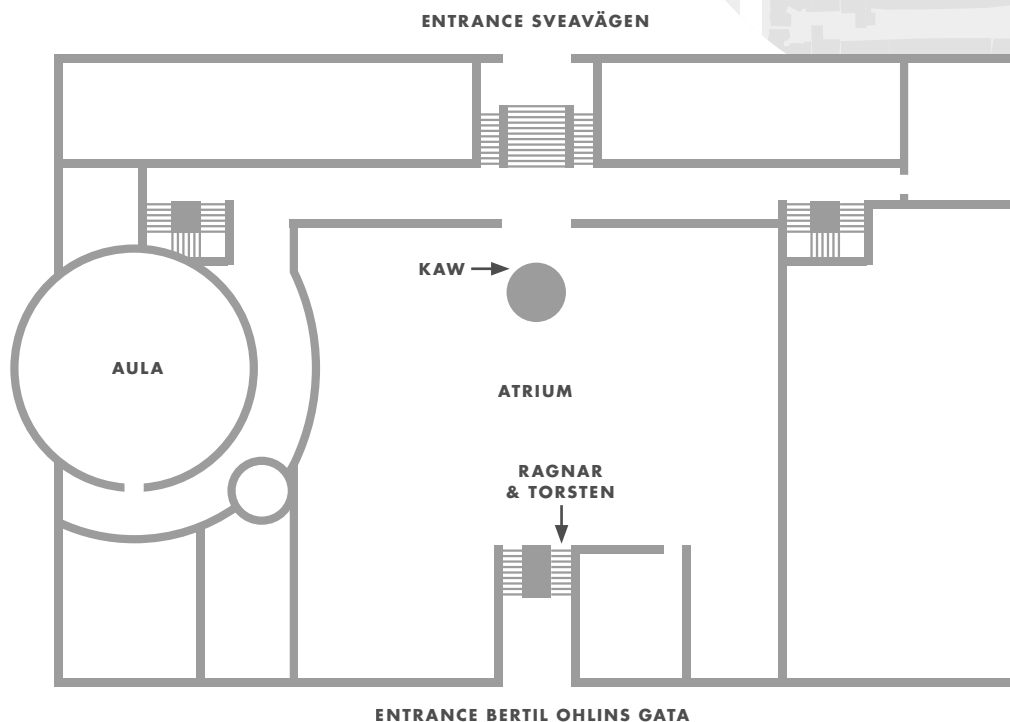
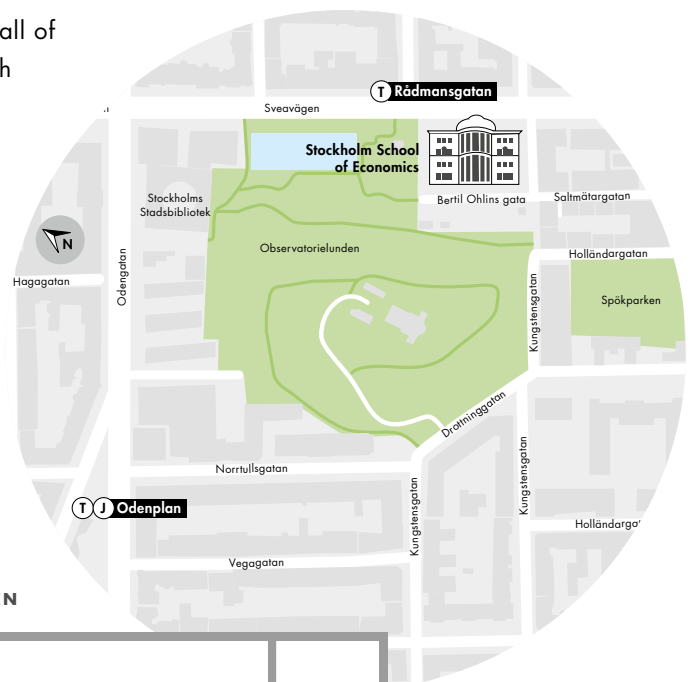


STOCKHOLM SCHOOL OF ECONOMICS

The Stockholm School of Economics is rated as a top business school in the Nordic and Baltic countries and enjoys a strong international reputation. World-class research forms the foundation of our educational offering, which includes bachelor, master, PhD, MBA, and Executive Education programs. Our programs are developed in close cooperation with the business and research communities, providing graduates substantial potential to attain leading positions in companies and other organizations.

The School is accredited by EQUIS, certifying that all of its principal activities – teaching as well as research – maintain the highest international standards. The Stockholm School of Economics is also the only Swedish member institution of CEMS and PIM, which are collaborations between top business schools worldwide, contributing to the level of quality for which our school is known.

Address: [Sveavägen 65](#)



EVENTS



RECEPTION

Reception will be held at Stockholm School of Economics in the Atrium, May 23rd at 18.00–20.00. All registered participants are invited.

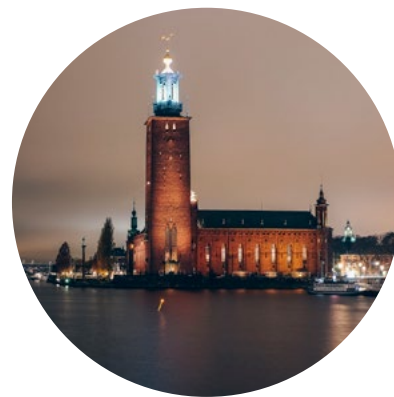


GUIDED TOUR

Dinner and guided tour. You travel with one of our classic archipelago ships M/S Gustafsberg VII or M/S Enköping. The journey through Skurusundet and the very narrow strait Baggenstaket is an experience in itself. The tour is three hours including dinner.

Location: [Nybrokajen Nr 9](#)

May 24 at 18.30–22.00
(boat leaves at 19.00)



CONFERENCE DINNER WILL BE HELD AT THE CITY HALL

The City Hall (Stadshuset) is situated on the island Kungsholmen in the centre of Stockholm.

May 25th at 18.30–21.00

Location: Hantverkargatan 1

Entrance: [Stadshuskällaren](#)



PHD TRAINING SCHOOL

NONLINEAR TIME SERIES AND FORECASTING



Lecturer: Jan G. De Gooijer: Emeritus Professor of Economic Statistics, University of Amsterdam, Netherlands.

Jan G. De Gooijer is Emeritus Professor of Economic Statistics at the University of Amsterdam. His research interests include linear and nonlinear time series analysis, semi- and nonparametric models and methods, forecasting, and change-point analysis with over 100 (co-)authored publications on these topics. Jan served as Associate Editor, Editor, and Editor-in-Chief of The International Journal of Forecasting, Associate Editor of the Journal of Forecasting, and he was on the editorial board of Empirical Economics. He is an elected member of the International Statistical Institute, and an Honorary Fellow of the International Institute of Forecasters.

Abstract: This course gives an overview of the most recent developments in nonlinear time series modeling, testing and forecasting. Particular attention is paid to the strengths and weaknesses (advantages and disadvantages) of a large number of nonlinear models/methods and tests for nonlinearity, focusing on “ready-to-use” issues rather than discussing technical details. Various problems in forecasting from nonlinear models/methods will be considered and illustrated with (empirical) examples. Target group is PhD students.

Date: May 22

Date: May 23

Time: 14.00–17.30

Time: 10.45–12.00

Venue: Stockholm School of Economics (Sveavägen 65), room 320 (Ericsson)

KEYNOTE LECTURES

TIMO TERÄSVIRTA



Timo Teräsvirta is Professor Emeritus of Economics, Aarhus University, and member of CREATES, an institute for research in time series econometrics at the same university. He is Visiting Scholar at the Centre for Applied Statistics and Economics (C.A.S.E), Humboldt-Universität zu Berlin. He received his DPolSc (Econometrics) from the University of Helsinki. He has been Professor of Statistics, University of Helsinki, 1976–1980, Research Fellow, Research Institute of the Finnish Economy, 1980–1989, research Fellow, Norges Bank, 1993–1994, and Professor of Econometrics, Stockholm School of Economics, 1994–2006. He was Distinguished Senior Fellow at the Hanken School of Economics, Helsinki, 2001–2013, and Visiting Professor at the Queensland University of Technology, Brisbane, 2013–2016. Teräsvirta is elected member of the International Statistical Institute (since 1978), Societas Scientiarum Fennica, Helsinki (since 1978), and the Royal Swedish Academy of Sciences, Stockholm (since 2001). He is Journal of Applied Econometrics Distinguished Author, Fellow of Journal of Econometrics, Honorary Member of the Finnish Statistical Society, Fellow of the Society for Financial Econometrics, and Fellow of the International Institute of Forecasters. Teräsvirta was member of the Prize Committee for the Sveriges Riksbank Prize in Economic Sciences in memory of Alfred Nobel, 2002–2010.

He has co-authored two books on nonlinear econometrics (with Clive W.J. Granger and Dag Tjøstheim) and published a number of book chapters and articles in international journals. His research and teaching interests include nonlinear time series econometrics and volatility modelling.

KEYNOTE TALK

Generalised Autoregressive Conditional Heteroskedasticity and nonstationarity

Many sufficiently long daily or weekly return time series appear nonstationary. In the Generalised Autoregressive Conditional Heteroskedasticity (GARCH) framework this (weak) nonstationarity has traditionally been dealt with by the Integrated GARCH or, using a more general version, by the Fractionally Integrated GARCH model. Another strand of the literature builds on the assumption that nonstationarity is due to structural changes in volatility of the returns. In this presentation I examine ways of adjusting the standard first-order GARCH model to the latter type of nonstationarity. The general idea is to modify the observations (typically but not exclusively daily returns of financial assets) and then fit a weakly stationary GARCH model to them. How this can be done is the topic of my talk. Both univariate and multivariate (vector) GARCH models will be considered.

Date: May 24

Time: 09.30–11.00

Location: Stockholm School of Economics (Sveavägen 65), room KAW



DAG TJØSTHEIM



Dag Tjøstheim is a Norwegian statistician. He received the PhD degree from Princeton University and then worked for the Norwegian Seismic Array at Kjeller and at the Norwegian Business School in Bergen. He became professor at the University of Bergen in 1980. He is a member of the Norwegian Academy of Science. In 2009 he was awarded the Sverdrup prize. His main interests are in time series, nonparametric estimation, nonlinear and nonstationary modelling, spatial statistics and fishery statistics. He is coauthor with Timo Teräsvirta and Clive Granger of the book *Modelling Nonlinear Economic Time Series*.

KEYNOTE TALK

Nonlinear econometric modelling using local Gaussian approximation

Linear models and the Gaussian distribution have a number of desirable properties, but in practice in finance and econometrics (and other areas) there are many situations where the data are poorly approximated by a Gaussian and a linear model. I will present an attempt to extend the Gaussian properties to a general multivariate situation by fitting a family of Gaussians to the data. The favorable Gaussian properties are then retained locally. The approach makes it possible to define a nonlinear dependence measure as a local correlation, and in the time series case a local autocorrelation and a local spectral density. There are many applications, such as measuring nonlinear dependence between variables and time series, testing for independence and financial contagion, estimating multivariate densities and conditional densities, value at risk, nonlinear spectral analysis and long range dependence of extremes. Illustrations will be given from recent publications and preprints.

Date: May 24

Time: 14.00–15.30

Location: Stockholm School of Economics (Sveavägen 65), room Aula (auditorium)



ROBERT TAYLOR



Robert Taylor is Professor of Financial Econometrics at the University of Essex. He holds both PhD and ScD degrees from Cambridge University. He is a fellow of the Journal of Econometrics, a life Fellow of the International Association for Applied Econometrics and holds a Plura Scripsit award from Econometric Theory. Robert is Editor-in-Chief of the Journal of Time Series Analysis, an Associate Editor of the Journal of the American Statistical Association (Theory and Methods), a Co-Editor of Econometric Theory, and an Associate Editor of Econometric Reviews and of Econometrics and Statistics. He has published over 100 articles in peer-reviewed journals including *Econometrica*, *Annals of Statistics*, *Journal of Econometrics*, *Econometric Theory* and the *Journal of Business and Economic Statistics*.

KEYNOTE TALK

Detecting Regimes of Predictability in the U.S. Equity Premium

We investigate the stability of predictive regression models for the U.S. equity premium. A new approach for detecting regimes of temporary predictability is proposed using sequential implementations of standard (heteroskedasticity-robust) regression t-statistics for predictability applied over relatively short time periods. Critical values for each test in the sequence are provided using subsampling methods. Our primary focus is to develop a real-time monitoring procedure for the emergence of predictive regimes using tests based on end-of-sample data in the sequential procedure, although the procedure could be used for an historical analysis of predictability. Our proposed method is robust to both the degree of persistence and endogeneity of the regressors in the predictive regression and to certain forms of heteroskedasticity in the shocks. We discuss how the detection procedure can be designed such that the false positive rate is pre-set by the practitioner at the start of the monitoring period.

We use our approach to investigate for the presence of regime changes in the predictability of the U.S. equity premium at the one-month horizon by traditional macroeconomic and financial variables, and by binary technical analysis indicators. Our results suggest that the one-month ahead equity premium has temporarily been predictable (displaying so-called 'pockets of predictability'), and that these episodes of predictability could have been detected in real-time by practitioners using our proposed methodology.

Date: May 25

Time: 14.00–15.30

Location: Stockholm School of Economics (Sveavägen 65), room Aula (auditorium)



FULL PROGRAM

WEDNESDAY, 22 MAY

14.00–17.30 PhD-workshop, room 320 (Ericsson)

THURSDAY, 23 MAY

10.45–12.00 PhD-workshop, room 320 (Ericsson)

15.00–16.00 **Registration & welcome**, location Atrium

16.00–16.30 **Opening of NEM2019**, location Atrium

16.30–18.00 SESSION A1, room 320 (Ericsson) – Financial Econometrics 1

Mutual Fund Selection for Realistically Short Samples, Ole Linnemann Nielsen (Aarhus University)

Mortgage Foreclosure Risk After the Great Recession, Eglė Jakučionytė (Research center at the Bank of Lithuania)

Short-, long- and cross-term comovement of OMX-Helsinki stocks in the decade of 2008–2017, Agnieszka Jach (Handelshögskolan/Hanken School of Economics)

Goodwill and the Cross-Section of Stock Returns, Xin Liu (University of Bath, UK)

16.30–18.00 SESSION A2, room Ragnar – Macro 1

Cost Pass-through and International Linkages, Piotr Spiewanowski (Polish Academy of Sciences)

Disaggregate income and wealth effects in the euro area: a comparison across the largest euro area countries, Arne Gieseck (Central Bank of Ireland)

Government spending multiplier and the size of the shock. Evidence from U.S., Madina Karamysheva, (HSE, Moscow)

16.30–18.00 SESSION A3, room Torsten – Machine Learning and Forecasting

Forecasting airline's payload capacity, Taisiia Gorshkova (Russian Presidential)

How stock returns predictability using a simple neural network changes over time, Adam Chudziak (Warsaw School of Economics)

Sparse and Dense Time-varying Parameters Models using Machine Learning, Philippe Goulet Coulombe, (University of Pennsylvania)

18.00–20.00 **Welcome Reception**, location Atrium

Please note:
Presenters are indicated by underlined text; first presenters act as session chairs.



FRIDAY, 24 MAY

08.30–09.30 **Registration**, location Atrium

09.30–11.00 **Keynote talk:** *Generalised Autoregressive Conditional Heteroskedasticity and nonstationarity*, Timo Teräsvirta. Room KAW

11.00–11.30 Coffee, location Atrium

11.30–13.00 SESSION B1, room 320 (Ericsson) – Financial Econometrics 2

Testing Weak Cross-Sectional Correlation of Abnormal Returns using Spacings, Niklas Ahlgren (Hanken School of Economics Helsinki)

Forecasting Risk Measures Using Intraday Data in a Generalized Autoregressive Score (GAS) Framework, Xiaohan Xue (Henley Business School)

No Pres.

Factor models with many assets: strong factors, weak factors, and the two-pass procedure, Stanislav Anatolyev (CERGE-EI)

Maximum likelihood estimation of the Hull-White interest rate model for pricing and forecasting, Kamil Klavivko (Örebro University School of Business)

11.30–13.00 SESSION B2, room Ragnar – Macro 2

Towards technology-news-driven business cycles, Spyridon Sichlimiris (Örebro University)

The Consequences of U.S. Technology Changes for Productivity in Advanced Economies, Svetlana Rujin (Ruhr-University Bochum)

Intersectoral Network-Based Channel of Aggregate TFP Shocks, Anh Nguyen (Vilnius University)

11.30–13.00 SESSION B3, room Torsten – Panel Data

Forecasting using cross-section average-argued time series regressions, Joakim Westerlund (Lunds Universitet)

The Incidental Parameters Problem in Testing for Remaining Cross-section Correlation, Simon Reese (University of Southern California)

Instrumental Variable Estimation of Dynamic Linear Panel Data Models with Defactored Regressors and a Multifactor Error Structure, Milda Norkute (Lund University)

Panel data binary response model in a triangular system, Amaresh Tiwari (University of Tartu)



13.00–14.00 Lunch, location Atrium

14.00–15.30 **Keynote talk:** *Nonlinear econometric modelling using local Gaussian approximation*, Dag Tjøstheim. Room Aula

15.30–16.00 Coffee, location Atrium

16.30–17.30 SESSION C1, room 320 (Ericsson) – Econometric Theory

Higher Order Approximation of IV Estimators with Invalid Instruments, Byunghoon Kang (David), (Lancaster University Management School)

New robust inference for predictive regressions, Anton Skrobotov (Russian Presidential Academy of National Economy and Public)

Maximum likelihood estimation of a noninvertible ARMA model with α -stable errors, No Pres. Juho Nyholm (Juho Nyholm)

New Second-Order Asymptotic Methods for Nonlinear models, Gubhinder Kundhi (Memorial University of Newfoundland)

16.30–17.30 SESSION C2, room Ragnar – Multivariate Models 1

GMM Estimation of Non-Gaussian Structural Vector Autoregression, Markku Lanne (University of Helsinki)

Observation driven long run equilibria, Katarzyna Lasak (University of Amsterdam)

Identifiability and Estimation of Structural Singular Vector Autoregressive Models, Bernd Funovits (Vienna University)

16.30–17.30 SESSION C3, room Torsten – Bayesian Methods

A Note on the Stability of the Swedish Phillips Curve, Sune Karlsson (Örebro University School of Business)

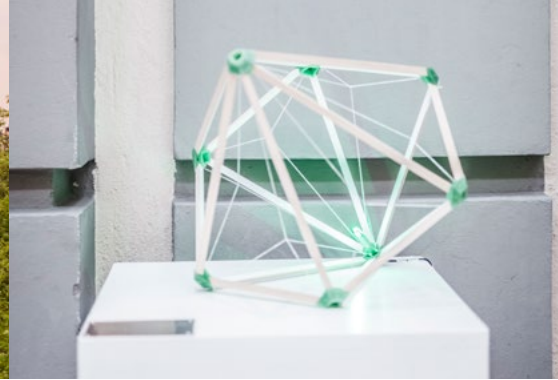
Forecasting using mixed-frequency VARs with time-varying parameters, Magnus Reif (ifo Center for Macroeconomics and Surveys)

Credit Demand Shocks and the Business Cycle, Richard Kima (University of Southampton)

No Pres.

The country-level effects of the ECB's Asset Purchase Programme, Andrejs Zlobins (Bank of Latvia)

18.30–23.00 **Dinner and guided boat tour.** Nybrokajen, Boat Nr 9. Details and more information at the conferencecenter. The tour is three hours (19.00–22.00).



SATURDAY, 25 MAY

09.30–11.00 SESSION D1, room 320 (Ericsson) – Financial Econometrics 3

A Microstructure Study of Circuit Breakers in the Chinese Stock Markets, Kuan Xu
(Dalhousie University)

No Pres.

Standing at attention: The impact of FOMC press conferences on asset prices, Jonas Nygaard Eriksen (Aarhus University)

Systemic Risk in the Nordic Banking Sector, Gazi Salah Uddin (Linköping University)

Asset pricing with data revisions, Daniel Borup (Aarhus University)

09.30–11.00 SESSION D2, room Ragnar – Macro 3

Monetary Policy and Income Inequality: The Role of Labor Unions, Josefin Kilman
(Lund University)

The contribution of multinationals to wage inequality: foreign ownership and the gender pay gap, Jaan Masso (University of Tartu)

The enduring value of the Lucas Critique in a Nordic interpretation, Michael Osterwald-Lenum (Statistics Denmark)

Direct and Network Effects of Idiosyncratic TFP Shocks, Kristina Barauskaite-Griškevičienė (ISM University of Management and Economics)

09.30–11.00 SESSION D3, room Torsten – Micro 1

The effects of public R&D support on firm level patenting, Arvid Raknerud
(Statistics Norway, Research Department)

No Pres.

Similarity, Rational Inattention and Discrete Choice, Nikolaj Nielsen (University of Copenhagen)

Heterogeneity in demand and optimal price conditioning for local rail transport, Evgeniy M. Ozhegov (NRU HSE-Perm)

11.00–11.30 Coffee, location Atrium

11.30–13.00 SESSION E1, room 320 (Ericsson) – Financial Econometrics 4

Volatility Estimation of Thinly Traded Assets, Genaro Sucarrat (BI Norwegian Business School)

Improved and extended nowcasting techniques for financial volatility, Yuze Liu (University of Cologne, Germany)

The Economic Value of VIX Products, Anders Merrild Posselt (Aarhus University)



11.30–13.00 SESSION E2, room Ragnar – Multivariate Models 2

Forecast revisions as instruments for news shocks, Danilo Cascali di-Garcia (Federal Reserve Board)

No Pres.

Disentangling the Information and Forward Guidance Effect of Monetary Policy Announcements, Lars Othér (University of Jena, Germany)

Uncertainty, Real Activity, and Risk Aversion in Booms and Busts, Giovanni Pellegrino (Aarhus University)

No Pres.

Economic growth, energy consumption and carbon emissions: Evidence from statistically identified panel SVARs, Simone Maxand (University of Helsinki)

11.30–13.00 SESSION E3, room Torsten – Econometrics 1

Simulation-based selection of prediction models, Robert Kunst (University of Vienna)

Testing the marginal distribution in time-varying location-scale models, Robinson Kruse (University of Cologne and CREATES)

Nonfractional Memory: Filtering, Antipersistence, and Forecasting, J. Eduardo Vera-Valdés (Aalborg University)

13.00–14.00 Lunch, location Atrium

14.00–15.30 **Keynote talk:** *Detecting Regimes of Predictability in the U.S. Equity Premium*, Robert Taylor. Room Aula (auditorium)

15.30–16.00 Coffee, location Atrium

16.00–17.30 SESSION F1, room 320 (Ericsson) – Multivariate Models 3

Does It Matter When Labor Market Reforms Are Implemented? The Role of the Monetary Policy Environment, Povilas Lastauskas (Bank of Lithuania)

No Pres.

Structural Multivariate Spatial Econometrics: Application Cross-Country Interdependence of Stock and Bond markets, Lu Liu (Stockholm University)

Discount Rates and Cash Flows: A Local Projection Approach, Henri Nyberg (University of Turku & Tampere University)



16.00–17.30 SESSION F2, room Ragnar – Forecasting

Forecasters' utility and forecasts coherence, [Emilio Zanetti Chini](#) (Sapienza University of Rome)

Recessions as Breadwinner for Forecasters: Further Evidence on Models' Forecasting Performance in Expansions and Recessions, Boriss Siliverstovs (Bank of Latvia)

Reliable Real-time Output Gap Estimates Based on a Modified Hamilton Filter, Josefine Quast (University of Jena)

Forecasting house prices using online search activity, Erik Christian Montes Schütte (Aarhus University)

16.00–17.30 SESSION F3, room Torsten – Econometrics 2

Endogenous Local Linear Trend Estimation for Economic Data – An Enhanced Alternative for the Hodrick-Prescott Filter, [Marlon Fritz](#) (University of Paderborn)

Handling Nonlinear Time Series processes before high-speed computers and big data, Niels Kærgård (University of Copenhagen)

Significante Testing, Luke Nicholas Taylor (Aarhus University)



SUNDAY, 26 MAY

09.30–11.00 SESSION G1, room 320 (Ericsson) – Micro 2

Demand and Welfare Analysis in Discrete Choice Models under Social Interactions,
Shin Kanaya (Aarhus University)

Segmentation of Theatre Audiences: Latent Class Approach for Combined Data, Alina
Ozhegova (University Higher School of Economics)

09.30–11.00 SESSION G2, room Ragnar – Macro 4

Welfare Gains from the Variety Growth, d'Artis Kancs (DG Joint Research Centre,
European Commission)

09.30–11.00 SESSION G3, room Torsten – Econometrics 3

Modelling Housing Market Cycles in Global Cities, Alessandra Canepa (University of
Turin)

Operational risk, uncertainty and the economy: a smooth extreme value approach,
Julien Hambuckers (University of Liege)

**Is British Output Growth Related to its Uncertainty? Evidence using Eight Centuries
Evidence using Eight Centuries,** Stilianos Fountas (University of Macedonia)

**A smooth transition duration model with an application to the deregulation of the
Queensland electricity market,** Paulina Juneus (University of Uppsala)



USEFUL INFORMATION

LUNCHES AND COFFEE BREAKS

Lunches and coffee breaks are served in the Atrium.

WIRELESS NETWORK

Wi-Fi is free in conference venue.

SMOKING

Is allowed outside the building (towards Sveavägen).

EMERGENCIES

Emergency number is 112.

TAXI IN STOCKHOLM

Taxi Stockholm +46 8 15 00 00, Taxi Kurir +46 8 300 000.

DISCOVER STOCKHOLM

www.stockholm-turist.se

CONFERENCE WEBSITE

www.hhs.se/nem2019

CITY HALL

The City Hall (Stadshuset) is situated on the island Kungsholmen in the centre of Stockholm. Buses nr 3 and 53 stop right in front of the City Hall at Hantverkargatan 1. The bus stop is called *Stadshuset*. The closest metro station is *Rådhuset* (the blue line). It takes about 8 minutes to walk to the City Hall from the Central Station, and 5 minutes from the stop *Rådhuset*. Walking distance from the school is about 30 minutes.

CONFERENCE DINNER/CITY HALL

Location: Hantverkargatan 1

Entrance: [Stadshuskällaren](#)

GUIDED TOUR

Dinner and guided tour. You travel with one of our classic archipelago ships M/S Gustafsberg VII or M/S Enköping. The journey through Skurusundet and the very narrow strait Baggenstaket is an experience in itself. The tour is three hours including dinner.

Location: [Nybrokajen Nr 9](#), May 24 at 18.30–22.00 (boat leaves at 19.00). Metro green line nr 19 to T-Centralen, change to blue line nr 10 and get off at Kungsträdgården. Walking distance from the school is about 30 minutes.

CONTACT

Anna Burell (Local organizing committee)

+46 70 2237955

THE NORDIC ECONOMETRIC NETWORK

A group of econometricians from the Nordic and Baltic countries met in Uppsala on 30 March 2000 to discuss the need for a Nordic Econometric Network and for Nordic Econometric Meetings. In Denmark there have been econometric meetings since mid-1970s, and in Sweden meetings have been held every or every second year for about as long as in Denmark. The Swedish research council which, to a large extent, has financed the Swedish meetings, suggested that the national meetings should become international meetings with a Nordic basis. The environment for econometric research in each of the Nordic and Baltic countries is so small that it should make sense to stimulate a closer cooperation, but also to invite participation from outside the Nordic countries. The Uppsala meeting decided to start a Nordic Econometric Network with the primary task to support Nordic Econometric Meetings, but also to facilitate the exchange of information and research ideas.

Anyone can join Nordic Econometric Network by contacting kstentoft@econ.au.dk. Read more [here](#).

PREVIOUS CONFERENCES

- 9th Nordic Econometric Meeting: 24–27 May 2017, University of Taru, Estonia
- 8th Nordic Econometric Meeting: 28–30 May 2015, University of Helsinki, Finland
- 7th Nordic Econometric Meeting: 17–19 June 2013, Norwegian School of Economics (NHH), Bergen, Norway
- 6th Nordic Econometric Meeting: 27–29 May 2011, Sandbjerg Manor, Denmark
- 5th Nordic Econometric Meeting: 29–31 October 2009, Lund, Sweden
- 4th Nordic Econometric Meeting: 24–26 May 2007, University of Tartu, Estonia
- 3rd Nordic Econometric Meeting: 26–28 May 2005, University of Helsinki, Finland
- 2nd Nordic Econometric Meeting: 9–10 May 2003, Bergen, Norway
- 1st Nordic Econometric Meeting: 25–27 May 2001, Sandbjerg Manor, Denmark

LOCAL ORGANIZING COMMITTEE AND STEERING COMMITTEE

Local organizing committee

Rickard Sandberg, Stockholm School of Economics

Anna Burell, Stockholm School of Economics

Steering committee

Henning Bunzel, Aarhus University

Markku Lanne, University of Helsinki

Jonas Andersson, NHH – Norwegian School of Economics

Tiiu Paas, University of Tartu

Rickard Sandberg, Stockholm School of Economics