



NATIONAL RESEARCH
UNIVERSITY
NIZHNY NOVGOROD

VI International conference

Modern Econometric Tools and Applications-META2019

***Nizhny Novgorod, B. Pecherskaya Str, 25/12
September 19–21, 2019***

Conference program



Wednesday, September 18

Pre-Conference (Students)

15:30-16:45 Session P1

T. Agasisti, E. Abalmasova, E. Shibanova, A. Egorov (Politecnico di Milano School of Management, Milan; NRU Higher School of Economics, Moscow) *"The causal impact of performance-based funding on universities performance: quasi-experimental evidence from Russian HE"*

A. Egorov, M. Maximova, T. Agasisti (NRU Higher School of Economics, Moscow; Politecnico di Milano School of Management, Milan) *"Do merger policies increase universities' efficiency? Evidence from a fuzzy regression discontinuity design"*

J. Myasnikova, M. Stefan (NRU Higher School of Economics, Nizhny Novgorod) *"The risk of a threat to the information security system and the organization's financial indicators: is there a relationship?"*

16:45-16:50 (No coffee) break

16:50-18:05 Session P2

P. Serebrennikov, A. Egorov (NRU Higher School of Economics, Moscow) *"Efficiency analysis of Russian universities using spatial stochastic frontier analysis"*

M. Telezhkina, A. Maksimov (NRU Higher School of Economics, Nizhny Novgorod) *"Estimating demand on higher education"*

A.Larin, A.Makarov (NRU Higher School of Economics, Nizhny Novgorod). Trends in the research of finance and methodology problems of its empirical analysis

Thursday, September 19

8:30 - 9:30 Registration

9:30 - 9:50 Opening

9:50 - 11:50 Guest speakers

I. Denisova (New Economic School, CEFIR, CEMI RAS) *"Adult mortality in Russia revisited"*

D. Fantazzini, (Moscow State University, NRU Higher School of Economics, Moscow) *"Quantitative Finance with R and Cryptocurrencies"*

11:50-12:20 Coffee break

12:20-13:35 Session 1. Households' income and behaviour

A.R. Nartikoev, A.A. Peresetsky *"Modeling income mobility in Russia"* (NRU Higher School of Economics, Moscow)

R. Khabibullin, A. Ponomarenko (Bank of Russia, NRU Higher School of Economics, Moscow) *"An estimated behavioral model of households' deposit dollarization"*

E.V. Kossova, L.A. Kupriyanova, B.S.Potinin (NRU Higher School of Economics, Moscow) *"Comparative Analysis of Parametric, Semi-parametric and Semi-Nonparametric Sample Selection Models with Application to Engel's Curve Parameters Estimation"*

13:35-14:40 Lunch

14:40-16:20 Session 2. Exchange rate. Inflation

A. Ankudinov, O. Lebedev (Kazan Federal University, Kazan) *"Modeling of extreme movements in the ruble exchange rate"*

V. Kramkov, A. Maksimov (Volga-Vyatka Main Branch of the Bank of Russia, Nizhny Novgorod; NRU Higher School of Economics, Nizhny Novgorod) *"Phillips curve estimation in Russia: noncausal approach"*

E. Korneychenko, A. Novopashina, Y. Pikhteev (Orenburg State University, Orenburg; Amur State University, Blagoveshchensk; Nizhniy Novgorod State University, Nizhniy Novgorod) *"Exchange rate and consumer price: how strong is the pass-through effect for Russia?"*

A. Kirillov (Alfa-Bank, Inc., Moscow) *"Spillover effects engendered by spatial dependence: case of Russian regional inflation"*

16:20-16:40 Coffee break

16:40-17:55 Session 3. Economic growth

Z. Aligishiev (City University of London, London) *"Can a TVP-VAR Deliver Higher Fiscal Multipliers During Recessions? A Case of the United States"*

M. Guseva, A. Silaev (NRU Higher School of Economics, Nizhny Novgorod) *"Applying Bayesian methods to analyze business cycles"*

N. Krasnopeeveva, E. Gurvich (Economic Expert Group, Moscow) *"Adjustment of the Russian budget system to revenue shocks"*

18:00 Welcome party

Friday, September 20

9:00-10:00 Guest speakers

S. Makarova (University College London, London, UK) The topic will be announced later

10:00-10:20 Coffee break

10:20-12:10 Session 4. Higher education. Health Economics

I. Prakhov (NRU Higher School of Economics, Moscow) *"The Determinants of Expected Returns on Higher Education in Russia: A Human Capital Theory Perspective"*

L. Antosik, N. Ivashina (Volgograd State University, Volgograd; Far East State University, Vladivostok) *"Interregional migration of the RF higher educational institutions graduates: spatial effects estimation"*

S. Avdeev (NRU Higher School of Economics, Moscow) *"From isolation to collaboration: spatial analysis of international collaborations in higher education research"*

A. Nepp, J. Egorova (URFU, Ekaterinburg) *"Can growth of protest moods in society have an impact on cardiovascular diseases?"*

12:10-12:25 Coffee break

12:25-14:05 Session 5. Stock market

V. Balash, O. Balash, A. Faizliev (Saratov State University, Saratov) *"Applying of graph-based anomaly detection approaches to analyze the effect of the co-mention intensity on stock returns"*

D. Aganin (NRU Higher School of Economics, Moscow) *"Russian stock market volatility: oil and sanctions"*

V. Khachatryan (NRU Higher School of Economics, Moscow) *"Volatility co-movements in stock markets"*

N. Petrov, T. Ratnikova (NRU Higher School of Economics, Moscow) *"Analysis of the joint distribution of stock and art indices: attempt of a copular approach"*

14:05-14:10 (No coffee) break

14:10-15:00 Session 6. Banks' borrowing. Monetary policy

I. Kouga (NRU Higher School of Economics, Saint Petersburg) *"Borrowings from standing facilities: a model and evidence from Russia"*

V. Napalkov, A. Novak, A. Shulgin, T. Ugarova (Volga-Vyatka Main Branch of the Bank of Russia, Nizhny Novgorod; NRU Higher School of Economics, Nizhny Novgorod) *“Regional effects of monetary policy: the case of Russia”*

15:00-15:35 Lunch

15:40 City tour

Saturday, September 29

9:00-10:00 Guest speaker

M.V. Zhitlukhin (Steklov Mathematical Institute, RAS) *“Relatively optimal investment strategies in a market model with competition ”*

10:00-10:20 Coffee break

10:20-12:35 Session 7. Tools and Applications

R. Ibragimov, J. Kim, A. Skrobotov (Imperial College Business School, Imperial College London, London; Toulouse School of Economics, University of Toulouse Capitole, Toulouse; Russian Presidential Academy of National Economy and Public Administration and Saint Petersburg University, Saint Petersburg) *“New robust inference for predictive regressions”*

E. Batalova, K. Furmanov, E. Shelkova (NRU Higher School of Economics, Moscow) *“A binary choice model with partial observability for panel data”*

D. Borzykh, A. Yazykov (NRU Higher School of Economics, Moscow) *“Structural break detection in GARCH (1,1) models in case of t-distributed random errors”*

Y. Balagula (Institute for Regional Economic Studies RAS, Saint Petersburg) *“Fractional integration model for Russian wholesale electricity market”*

S. Sidorov, A. Faizliev, A. Gudkov, S. Mironov (Saratov State University, Saratov) *“A dual active set algorithms for k-monotone regression”*

12:35-13:15 Lunch

13:15-14:55 Session 8. Firm-level productivity. Investments. Intra-group loans

A. Peresetsky, Y. Shchetynin, K. Zaytsev, (NRU Higher School of Economics, Moscow; AO Kaspersky Lab, Moscow) *“Dependence of the technical efficiency on the uncertainty of the inefficiency error”*

E. Ribeiro (Institute of Economics. Federal University of Rio de Janeiro) *“A case study of promotion effects on demand estimation: the case of a large subsidized investment credit program”*

E. Bessonova, A. Tsvetkova (Bank of Russia, NRU Higher School of Economics, Moscow; Bank of Russia) *“Productivity dynamics in Russian industries: firm-level evidence”*

Y. Korotkova (Lomonosov Moscow State University, Moscow) *“Motives for intra-group lending in Russian business groups”*

14:55-15:10 (No coffee) break

15:10-17:00 Session Labor Economics

D. Kashkarov, M. Mamonov, A. Pestova (CERGE-EI, Moscow) *“Childcare Availability and Local Labor Market Conditions: What Drives Female Labor Supply?”*

F. Pastore, E. Semerikova (University of Campania "Luigi Vanvitelli" and IZA, Naples; NRU Higher School of Economics, Moscow) *“Spatial Econometric Analysis of Labor Market Adjustments in Russian Regions”*

O. Demidova, A. Kolyagina, F. Pastore (NRU Higher School of Economics, Moscow; University of Campania "Luigi Vanvitelli" and IZA, Naples) *“Marshallian vs Jacobs effects: which is stronger? Evidence for Russia unemployment dynamics”*

A. Akaev, Y. Ichkitidze, A. Sarygulov, V. Sokolov (Research Institute of Complex Mathematical Systems on Behalf of I.R. Prigogine, Moscow State University, Moscow; NRU Higher School of Economics, Moscow; Center for Fundamental Research of Economic Development in Russia, St-Petersburg State University of Economics, St-Petersburg) *“Nonlinear approach for US labour income share”*

A. Aladyshkina, V. Lakshina, L. Leonova, A. Maksimov (NRU Higher School of Economics, Nizhniy Novgorod) *“Multilevel modeling of Russian labor market”*

17:00-17:20 Closing

17:20 Departure