



НУГ Микроэкономические
Предпосылки
Макроэкономических
Моделей

3rd International conference *Modern Econometric Tools and Applications*

*Nizhny Novgorod
September 21–24, 2016*

Conference program



Conference committees

Program Committee

Anatoly Peresetsky (Head), Higher School of Economics, Moscow, Russia

Rustam Ibragimov, Imperial College, UK

Andrey Aistov, Higher School of Economics - Nizhny Novgorod, Russia

Svetlana Bryzgalova, Stanford University, USA

Dean Fantazzini, Moscow School of Economics, MSU, Russia

Tatiana Komarova, London School of Economics, UK

Valentin Konakov, Higher School of Economics, Moscow, Russia

Andrey Maksimov, Higher School of Economics - Nizhny Novgorod, Russia

Rosario Mantegna, University of Palermo, Italy, CEU, Hungary

Bertrand Melenberg, Tilburg University, Netherlands

Anna Mikusheva, Massachusetts Institute of Technology, USA

Arthur van Soest, Tilburg University, Netherlands

Alexander Tsyplakov, Novosibirsk State University, Russia

Local Organizing Committee, Higher School of Economics – Nizhny Novgorod

Valery Zusman

Irina Khvostova

Svetlana Lapinova (deputy head)

Alexander Larin

Liudmila Leonova

Andrey Maksimov (head)

Anna Novak

Maria Shtefan

Andrey Silaev

Anastasia Anisimova

Marina Konovalova

Elizaveta Maksimova

Wednesday, September 21

Pre-conference (Students)

15:30-16:30 Macroeconomics Students-1

Anastasia Anisimova, Alexander Larin (Higher School of Economics)
"Nonparametric estimates of nominal wage rigidity"

Alexander Larin, Anna Novak, Sergey Filyasov (Higher School of Economics)
"Intertemporal choice and debt-financed durable goods"

Alexandra Zhivaikina, Anatoly Peresetsky (Higher School of Economics)
"Econometric models of Russian bank ratings"

Marina Konovalova, Andrey Maksimov (Higher School of Economics)
"Modelling the expected wages of university graduates"

16:40-17:40 Risks and Banking/ Time series/Prices Students-2

Anna Vodopianova, Liudmila Leonova (Higher School of Economics)
"Investments on the fine art market"

Andrey Aistov, Gegham Shagbazian (Higher School of Economics)
"Entrepreneurship and institutions"

Irina Bakunina, Maria Guseva (Higher School of Economics) *"Risk diversification and portfolio optimization problems"*

Anna Kolesnikova (Higher School of Economics), Anton Skrobotov (RANEPA) *"Testing for unit root versus nonlinear alternatives"*

Thursday, September 22

8:30 - 9:15 Registration

9:15 - 9:30 Opening

9:30 - 10:50 Guest speakers

Walter Distaso (Imperial College Business School, UK) *"Estimating the frequency of time series"*

Tatiana Komarova (London School of Economics, UK) *"Economics of data disclosure"*

10:50-11:20 Coffee break

11:20-12:10 Session 1. Macroeconomics and Labour Economics

Andrey Aistov, Larisa Smirnykh, Elena Tarunina (Higher School of Economics) *"Wage premium of former entrepreneurs"*

Anna Demianova, Anna Lukiyanova (Higher School of Economics) *"Influence of disability status on labor supply in Russia"*

12:10-12:30 Coffee break

12:30-13:45 Session 2. Efficiency/ Firms

Alina Buzanakova, Evgeniy Ozhegov (Higher School of Economics) *"Modelling preference heterogeneity for performing arts: evidence from Perm Opera and Ballet Theatre"*

Nataliia Krasnopeeveva, Eugenia Narzullaeva, Anatoly Peresetsky, Yevhenii Shchetynin (Higher School of Economics) *"To export or not to export? The link between the exporter status of a firm and its technical efficiency in Russia`s manufacturing sector"*

Evgeniy Ozhegov, Aleksandra Sidorovykh (Higher School of Economics) *"Heterogeneity of sellers in housing market: the difference in pricing strategies"*

13:45-15:20 Lunch

15:20-17:00 Session 3. Macroeconomics

Anna Lukiyanova (Higher School of Economics) *"Inequality in the distribution of work between Russian households"*

Alexander Larin (Higher School of Economics) *"Euler equation: instruments relevance and expectations determinants"*

Elena Kopnova, Lilia Rodionova (Higher School of Economics) *"Analysis of risk factors for food security in North Africa"*

Boris Demeshev, Oxana Malakhovskaya (Higher School of Economics) *"Mapping of Bayesian Vector Autoregressions: the Great Grimpen Mire"*

17:20 Welcome party

Friday, September 23

9:30-10:50 Guest speakers

Dean Fantazzini (Moscow State University) *"Everything you always wanted to know about bitcoin modelling but were afraid to ask"*

Mikhail Zitlukhin (Steklov Mathematical Institute, RAS) *"Discrete approximations of Gaussian processes"*

10:50-11:10 (No coffee) break

11:10-12:00 Session 4. Spatial Econometrics/ Regions

Olga Demidova, Elena Semerikova (Higher School of Economics) *"Regional unemployment in Russia: advantages of prediction with spatial panel data models"*

Oleg Bodousov (Al-Farabi Kazakh National University) *"Modelling of interregional migration in Kazakhstan"*

Svetlana Lapinova, Gegam Shagbazian (Higher School of Economics), Bernardo Spagnolo (University of Palermo), Anna Zhukova (Higher School of Economics) *"Comparative analysis of stochastic and regression approaches to estimation of a period of the change in the state of intraday volatility in financial markets using a model of system with a nonlinear potential profile"*

12:00-12:20 Coffee break

12:20-14:15 Session 5. Risks and Banking/ Markets

Gregory Kantorovich, Elina Yudovskaya (Higher School of Economics) *"Interdependence of stock market indexes and Russian crisis"*

Valeriya Lakshina (Higher School of Economics) *"Stochastic volatility with Student t errors"*

V.Aevskiy (Econophysica SIA, Riga, Latvia), Victor Chetverikov (Higher School of Economics) *"Discrete-time Brownian bridge process and a model of convergence for the terms structure of interest rates in the case of entering a monetary union"*

Anastasiya Byachkova, Nikolay Andreev (Higher School of Economics) *"The analysis of portfolio efficiency according to the Brinson approach including transaction costs"*

Rajarshi Mitra (Higher School of Economics) *"Exchange rate, stock transactions and financial integration in South Africa: a cointegration test"*

14:15-15:30 Lunch

15:30 City tour

Saturday, September 24

9:30-10:50 Guest speakers

Rosario Mantegna (University of Palermo) *"Proximity based networks and statistically validated networks in complexity science and econometrics"*

Alexander Tsyplakov (Novosibirsk State University) *"Scoring rules, forecast efficiency and forecast recalibration"*

10:50-11:10 Coffee break

11:10-12:00 Session 6. Macroeconomics/ Prices

Anna Kolesnikova (Higher School of Economics), Dean Fantazzini (Moscow State University) *"Asymmetry and hysteresis in the Russian gasoline market"*

Anastasia Eremina, Andrey Maksimov (Higher School of Economics) *"The indicators of noncompetitive behavior in public purchase"*

12:00-12:10 (No coffee) break

12:10-13:25 Session 7. Sociology

Andrey Aistov, Anastasiya Rassadovskaya (Higher School of Economics) *"Network analysis of individual and group loyalty to corruption among students"*

Ekaterina Krekhovets, Liudmila Leonova (Higher School of Economics) *"Social ties of university students: evidence from a longitudinal survey in Russia"*

Yaroslav Murashov, Tatiana Ratnikova (Higher School of Economics) *"Dynamics of concealed incomes of Russian households"*

13:25-14:30 Lunch

14:30 Departure

Affiliations of conference participants

Al-Farabi Kazakh National University

CEU, Hungary

Econophysica SIA , Riga , Latvia

Higher School of Economics – Moscow, Russia

Higher School of Economics – Nizhny Novgorod, Russia

Higher School of Economics – St.Petersburg, Russia

Higher School of Economics – Perm, Russia

Imperial College London, UK

London School of Economics and Political Science, UK

Massachusetts Institute of Technology, USA

Metropolitan University Prague, Czech Republic

Moscow School of Economics of Moscow State University, Russia

Novosibirsk State University, Russia

Russian Presidential Academy of National Economy and Public Administration

Stanford University, USA

Steklov Mathematical Institute, RAS, Russia

Tilburg University, Netherlands

University of Palermo, Italy