



4th International conference

Modern Econometric Tools and Applications

***Nizhny Novgorod, B. Pecherskaya Str, 25/12
June 21–24, 2017***

Conference program



Wednesday, June 21

Pre-Conference (Students)

15:30-16:30 Session P1

A.A. Agapitov, I.A. Lackman, Z.V. Maksimenko (Ufa State Aviation Technical University) "*Estimation of default of the borrower based on survival analysis*"

A.M. Nedorostkova, T.P. Nikolaeva (National Research University Higher School of Economics) "*Tourism as a determinant of economic growth*"

E.V. Frolova, I.V. Guskova, I.V. Zoroastrova (NRU Lobachevsky University, Higher School of Economics) "*Estimation of influence of key competences on Graduates' job satisfaction*"

16:30-16:40 (No coffee) break

16:40-18:00 Session P2

K.A.Yuldasheva, P.O.Belousova (Ufa State Aviation Technical University) "*The approach to minimize the credit risk of commercial bank*"

A.V. Eremina, A.G. Maksimov (National Research University Higher School of Economics) "*Peculiarities of repeated purchases and their influence on contract price (oil-product market as an example)*"

G. Shagbazian, A.V. Aistov (National Research University Higher School of Economics) "*Entrepreneurial activity and institutions. The impact of rule of law and control of corruption*"

E.V.Berendeeva, T.A. Ratnikova (National Research University Higher School of Economics) "*Consumer demand of Russian households under food embargo*"

Thursday, June 22

8:30 - 9:15 Registration

9:15 - 9:30 Opening

9:30 - 10:40 Guest speakers

S. Bryzgalova (Stanford University, USA) "*Sparsity in the cross-section of stock returns*".

R.M. Ibragimov (Imperial College Business School, London, UK) "*Market Efficiency, Volatility Clustering, Stock Return Predictability and Beyond*".

10:40-11:00 Coffee break

11:00-12:20 Session 1. Finance

S. P. Sidorov, A. A. Lunkov, A. R. Faizliev, V. A. Balash (Saratov State University) "*Analysis of the mutual dynamics of some market indexes using the risk measure CoVaR*"

A.D. Ahanin (National Research University Higher School of Economics) "*Comparison of volatility models on Russian stock indices*"

V.V.Lakshina (Higher School of Economics) "*Comparing hedging strategies based on MGARCH and MSV*"

12:20-12:40 Coffee break

12:40-13:40 Session 2. Finance

S. P. Sidorov, V. A. Balash, A. R. Faizliev (Saratov State University) "*Long range correlation in sentiment time series*"

A.B. Ankudinov, R.M. Ibragimov, O.V. Lebedev (Kazan Federal University; Imperial College Business School, London, UK; Innopolis University) "*The distribution of extreme returns in the Russian Financial market*"

N.A. Petrov, T.A. Ratnikova (National Research University Higher School of Economics) "*Art price indices construction*"

13:40-14:40 Lunch

14:40-15:40 Session 3. Tools

A.V. Larin, L.A. Leonova (National Research University Higher School of Economics) "*Inference about the roc-curve for estimated binary choice models*"

V.A. Rudenko (CEMI RAS) "*Generalized stochastic frontier models with dependent error components*"

A.V. Larin (National Research University Higher School of Economics) "*Limiting behavior of post-estimation statistics*"

15:40-16:00 Coffee break

16:00 -17:00 Session 4. Incomes, Firms

A.R. Nartikoev, A.A. Peresetsky (National Research University Higher School of Economics) "*Modelling the dynamics of income distribution in Russia*"

A.M. Negovskaya, S. A. Lapinova (National Research University Higher School of Economics) "*Strategic management of profitability factors in Russian pharmaceutical companies*"

E.Bessonova, K.Gonchar (CEFIR, National Research University Higher School of Economics) "*Innovation, Competition and Technology Frontier: Evidence from the Russian Firms' Survey Data*"

17:20 Welcome party

Friday, June 23

9:00-10:10 Guest speakers

M. Zhitlukhin (Steklov Mathematical Institute, RAS) "*Monotone portfolio selection problem*"

D. Fantazzini, A.Kolesnikova (Moscow School of Economics of Lomonosov Moscow State University, National Research University Higher School of Economics) "*Asymmetry and hysteresis in the Russian gasoline market*"

10:10-10:30 Coffee break

10:30-12:10 Session 5. Markets

V.A.Panov (National Research University Higher School of Economics) "*Levy-based approach for modeling dependence between financial time series*"

G.V.Garashchuk (National Research University Higher School of Economics) "*Forecasting euro-dollar exchange rate using its decomposition into coupled stochastic flows*"

N.G.Arefiev, R.A.Khabibullin (National Research University Higher School of Economics) "*Bayesian identification of structural vector autoregressions*"

12:10-12:20 (No coffee) break

12:20-13:20 Session 6. Banks, Credits

K.A. Lapshina, V.V. Lakshina (National Research University Higher School of Economics) "*Trade credit use during monetary constraints: evidence from the financial crisis of 2008*"

M. Raschupkin, M. Semenova (National Research University Higher School of Economics) "*Bank Competition and Informal Credit Market: Lessons for Regulators*"

M. D. Ermolova, H. I. Penikas (National Research University Higher School of Economics) "*The impact of the relationship between probability of default*"

and loss given default on bank capital adequacy in nongranular loan portfolio"

13:20-14:20 Lunch

14:30 City tour

Saturday, June 24

9:00-9:35 Guest speaker

I. Denisova (New Economic School, CEFIR, CEMI) *"From labor market to pension-age inactivity: micro evidence from Russian data"*

9:35-10:55 Session 7. Labor, Health, Pensions

M.A.Bakhtin, E.A.Aleksandrova (National Research University Higher School of Economics) *"Health and labor force participation of elderly Russians"*

A. Demianova, A.Lukiyanova (National Research University Higher School of Economics) *"Labor market discrimination of the disabled in Russia"*

V. Lyashok (National Research University Higher School of Economics) *"The effect of the growth of pensions on the economic activity of the elderly in Russia"*

O. Demidova, P. Daddy, E. Medvedeva, M. Signorelli (National Research University Higher School of Economics, University of Perugia) *"Employment clubs in Russian regions: spatial-econometric approach"*

10:55-11:10 Coffee break

11:10-12:30 Session 8. Regions, Spatial

S.A. Dzuba, T.A. Ratnikova, E.E. Sidorova, A.V. Zhiganov (Irkutsk State Technical University, National Research University Higher School of Economics) *"Goodwill the wizard: capital structure basis of cross-region differences magic"*

A. Kirillov (National Research University Higher School of Economics) *"Modeling inflation in Russia taking into account spatial relations"*

E.R. Valimukhametova, I.A. Lackman (Ufa State Aviation Technical University) *"Econometric analysis of interregional migration in Russia"*

E.A. Kolomak (Novosibirsk State University) *"Modeling the development of the Russian urban system"*

12:30-12:40 (No coffee) break

12:40-13:20 Session 9. Education

O.V. Poldin, N.N. Matveeva, I.A. Sterligov, M.M. Yudkevich (National Research University Higher School of Economics) *"Russian university excellence initiative "5-100": impact on university publication activity of Russian universities"*

A.G. Maksimov, M.S. Telezhkina (National Research University Higher School of Economics) *"Time allocation modelling: the case of Russian High School students"*

13:20-14:00 Lunch

14:00-15:00 Session 10. Miscellanea

A. Rassadovskaia, A. Aistov (National Research University Higher School of Economics) *"How corruption perceptions and trust spread in social networks of four Russian universities"*

V. M. Chetverikov (National Research University Higher School of Economics) *"Statistical sign constancy of the current account balance in the world economy"*

E.M.Bronshtein, A.I.Avzalova (Ufa State Aviation Technical University, «BASHKOMSNAABBANK» PJSC) *"Markovian property in financial time series and short time forecasting"*

15:00-15:10 Closing

15:10 Departure