



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



Conference committees

Program Committee

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Maria Shtefan
Andrey Silaev
Marina Telezhkina
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Wednesday, September 18

Pre-Conference (Students)

16:00-17:50 Session P1

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?"*

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"*

Thursday, September 19

8:30 - 9:30 Registration

9:30 - 9:50 Opening

9:50 - 11:50 Guest speakers

I. Denisova (New Economic School, Moscow State University, CEMI RAS) *"Antitobacco regulation and smoking behavior: evidence from Russia"*

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

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

E. Kossova, L. Kupriyanova, B. Potanin (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. Krasnopeeva, E. Gurchich (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) *“Country-specific uncertainty indices and machine learning”*

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”*

A. 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 21

9:00-10:00 Guest speaker

M. 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 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 Coffee break

15:10-17:00 Session Labor Economics

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 labor income share prediction"*

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

Affiliations of conference participants

Alfa-Bank, Inc., Moscow, Russia
Amur State University, Blagoveshchensk, Russia
AO Kaspersky Lab, Moscow, Russia
Bank of Russia
CEMI RAS, Moscow, Russia
Economic Expert Group, Moscow, Russia
Far East State University, Vladivostok, Russia
Higher School of Economics - Moscow, Russia
Higher School of Economics - Nizhny Novgorod, Russia
Higher School of Economics - Saint Petersburg, Russia
Imperial College Business School, London, UK
Institute of Economics. Federal University of Rio de Janeiro, Brasil
Institute for Regional Economic Studies RAS, Saint Petersburg, Russia
Kazan Federal University, Russia
Lobachevsky State University of Nizhny Novgorod, Russia
Moscow State University, Russia
New Economic School, Russia
Novosibirsk State University, Russia
Orenburg State University, Orenburg
Politecnico di Milano School of Management, Milan, Italy
Russian Academy of Sciences, Institute of Economics, Russia
RANEPA Saint Petersburg University, Saint Petersburg, Russia
Saint Petersburg State University of Economics, Russia
City University of London, London, UK
Saratov State University, Russia
Steklov Mathematical Institute, RAS, Russia
Tilburg University, Netherlands
University College London, London, UK
University of Toulouse Capitole, Toulouse
University of Campania "Luigi Vanvitelli" and IZA, Naples, Italy
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