Joint Meeting

2-nd WORKSHOP

«APPLIED ECONOMETRICS»

and

VII-th International Conference

"Modern Econometrics Tools and Applications" (META2020)

September 22-26, 2020

Tuesday, September 22

14.30 – 14.40 Opening

14.40 – 15.40 Plenary session

R. Ibragimov (Imperial College Business School, UK), Siyun He (Imperial College Business School, UK) *«Predictability of Cryptocurrency Returns: Evidence from Robust tests»*

15.40 – 15.45 Virtual Coffee-break

15.45 – 16.45 Theoretical Econometrics and Time-series Analysis

A. Shvedov, A. Brichikova, E. Mogilevich (NRU Higher School of Economics, Moscow) *«Stock price modeling by fuzzy systems using wavelet transform»*

P. Koval, A. Polbin (Gaidar Institute for Economic Policy, RANEPA) *« Estimation of the consumption function of Russian households using RLMS microdata»*

D. Lomonosov, A. Polbin, N. Fokin (RANEPA) *«Estimation of the demand shocks impacts on main Russian macroeconomic variables using the BVAR model with sign and long-run restrictions»*

16.45 – 16.55 Virtual Coffee-break

16.55 – 17.55 Time-series Analysis

V. Kramkov, A.Maksimov (Bank of Russia, NRU Higher School of Economics, Nizhniy Novgorod) *«Loan rates mark-ups and rational expectations»*

E. P. Ribeiro, M. H. Migliari Ramalho (Federal University of Rio de Janeiro), *«Ex-post evaluation of mean-variance cartel filters»*

D. Fantazzini, N.Kolodin (MSU, Moscow School of Economics *«Does the hashrate affect the bitcoin price?»*

17.55 – 18.15 Reserve time

Wednesday, September 23

14.30 – 15.30 Plenary session

D. Fantazzini (MSU, Moscow School of Economics), M. Nicolini (University of Pavia), Fabio Sabatini (Sapienza – University of Rome) *«Online radicalization and terrorist attacks»*

15.30 – 15.35 Virtual Coffee-break

15.35 – 16.35. Spatial Econometrics and Regional Studies

I. Bulgakov, E. Kotyrlo (NRU Higher School of Economics, Moscow) *«Fatherhood, Marriage and Labour Market Outcomes»*

E. Kadochnikova, N. Larionova (Kazan Federal University, Kazan) *«Spatial analysis of the higher education accessibility determinants in the regions of Russia in the context of digital transformation»*

E. Korneichenko, (Orenburg State University, Orenburg), A. Novopashina (Amur State University, Blagoveshensk), Y. Pyhteev (Lobachevsky University, Nizhniy Novgorod) *«Exchange rate pass-through in Russian regions: are the spatial dependences strong?»*

16.35 – 16.45 Virtual Coffee-break

16.45 – 17.45 Spatial Econometrics and Microeconometrics

O. Demidova, E. Podkolzina, L. Kuletskaya (NRU Higher School of Economics, Moscow) *«Spatial modeling of voting preferences in Russian Federation»*

O. Demidova, D.Prokopov (NRU Higher School of Economics, Moscow) *«Sectoral and spatial aspects of beta-convergence in Russia»*

D. Gorskiy (NRU Higher School of Economics, Moscow) *«Probability of second birth and the maternity capital in Russia»*

17.45 – 18.05 Reserve time

Thursday, September 24

14.30 – 15.30 Plenary session

M. Zhitlukhin (Steklov Mathematical Institute of Russian Academy of Sciences, Moscow) *«Sequential tracking of an unobservable two-State Markov process under Brownian noise»*

15.30 – 15.35 Virtual Coffee-break

15.35 – 16.35 Time-series Analysis

F. M. Bandi (J. Hopkins University, Carey Business School, USA and Edhec-Risk Institute, France), A. Kolokolov (Alliance Manchester Business School, UK), D. Pirino (Universit a degli Studi di Roma, Scuola Normale Superiore, Pisa), R. Renò (Universit a di Verona, Verona) *«Realized moments: identification and pricing»*

M. Kirillova (RANEPA) *«Macroeconomic effects of external shocks in Russian Federation: a GVAR approach»*

V. Bannikova, A.Pestova (Lomonosov Moscow State University, CERGE-EI, Prague) *«High-frequency identification for open economies: interest rate policy effects in the case of Russia»*

16.35 – 16.45 Virtual Coffee-break

16.45 – 17.45 Microeconometrics

E. Kossova, L. Kuprianova, B. Potanin (NRU Higher School of Economics, Moscow) *«Engel Curve Semiparametric Estimation under Multivariate Nonrandom Selection»*

E. Ribeiro (Federal University of Rio de Janeiro, Brazil) *«Employment Effects of mergers: the case of Private Higher Education in Brazil»*

F. Cabrera-Hernandez (NRU Higher School of Economics, Moscow) *«Leave them kids alone! The positive effect of abolishing grade repetition on dropout rates: Evidence from a policy change»*

17.45 – 18.05 Reserve time

Friday, September 25

14.30 – 15.50 Firms

E. Kopnova, A.Gracheva (NRU Higher School of Economics, Moscow, EDHEC Business School, Nice, France) *«The impact of sovereign "ceiling" on corporate credit ratings in Russia»*

A. Tsvetkova, (Bank of Russia, NRU Higher School of Economics, Moscow,) *«Productivity divergence at the firm level in Russia»*

M. Rachinskiy, V. Tubdenov (NRU Higher School of Economics, Moscow, Lomonosov Moscow state University) *«Innovations through interactions in Russia»*

Yu. Turovets (NRU Higher School of Economics, Moscow)*«Efficiency determinants of Russian machine-building industries in the age of digitalization»*

15.50 – 16.00 Virtual Coffee-break

16.00 – 17.20 Finance. Banks

N. Pivnitskaya (NRU Higher School of Economics, Moscow), *« Sovereign credit ratings and contagion effect on the financial markets of the Asian region »*

A. Voronin, E. Grigorenko (NRU Higher School of Economics, Moscow), *«Firm-specific financial characteristics and predictability of investors' response to its market news»*

D. Livdan, N. Schürhoff, V. Sokolov (Univ. of California, Berkeley, Univ of Lausanne, Switzerland, ICEF, NRU Higher School of Economics, Moscow), *« Payment System and Real Economy»*

I. Iakimenko, M. Semenova (Humbolt University, Germany, NRU Higher School of Economics, Moscow) *« The more the better? Information sharing and credit risk »*

17.20 – 17.40 Reserve time

Saturday, September 26

14.30 – 15.30 Plenary session

I. Denisova (New Economic School, Moscow State University, CEMI RAS), *«Влияние создания общего рынка труда в ЕАЭС на благосостояние домохозяйств»*

15.30 – 15.40 Virtual Coffee-break

15.30 – 16.30 Mixture

N. Ivashina, Y. Shmidt (Far Eastern Federal University, Vladivostok) *«Assessment of Migration Policy Efficiency in the Russian Far East»*

R. Khabibullin, D. Koshelev, A. Ponomarenko (Bank of Russia) *« Financial development indicators and GDP growth at risk predictive credit gap measures»*

S. Sidorov (Saratov State University, Saratov) *«Growth Network model with preferred attachment at triadic Formation step»*

16.30 – 16.40 Virtual Coffee-break

16.40 – 17.40 Mixture

M. Ivanova, T. Ratnikova (NRU Higher School of Economics, Moscow), *«The estimates of the Russian household hidden incomes size on microdata: robustness investigation»*

A. Silaev, M. Silaeva, V. Silaeva (NRU Higher School of Economics, Nizhniy Novgorod) *«Estimation of random change points of parameters in linear models of time series»*

M. Telezhkina, A. Maksimov (NRU Higher School of Economics, Nizhny Novgorod), *«Wage dynamics and university application decisions. Empirical analysis»*

17.40 – 17.50 Closing