



NATIONAL RESEARCH
UNIVERSITY
NIZHNY NOVGOROD



VIII-th International Conference
“Modern Econometrics Tools and Applications”
(META2021)

September 23-25, 2021

<https://us02web.zoom.us/j/86584584687>

Thursday, September 23

09.30 – 09.40 Opening

09.40 – 10.40 Plenary session

A. Prokhorov (University of Sydney, Australia; CEBA, St. Petersburg State University) «*Yet another look at the omitted variable problem*»

10.40 – 10.50 Virtual Coffee-break

10.50 – 11.50 Plenary session

R. Ibragimov (Imperial College Business School, Imperial College London, UK and St. Petersburg State University), P. Kattuman (Judge Business School, the University of Cambridge, UK), A. Skrobotov (RANEPA and St. Petersburg State University) «*Robust Inference on Income Inequality: t-Statistic Based Approaches*»

11.50 – 12.00 Virtual Coffee-break

12.00 – 13.15 Health Economics

M.A. Kartseva, A.A. Peresetsky (HSE University, Moscow) «*Sandwich generation: its health behavior, health, and life satisfaction in Russia*»

M.A. Kirillova, A.V. Zubarev (Russian Presidential Academy of National Economy and Public Administration, Moscow) «*Modeling COVID-19 spread in the Russian Federation using global VAR approach*»

G. Besstremyannaya (HSE University, Moscow), S. Golovan (New Economic School) «*Disentangling the impact of mean reversion in estimating policy response with dynamic panels*»

13.15 – 14.15 Lunch

14.15 – 15.30 Labor Economics (Part I)

R. T. G. e Silva, E. P. Ribeiro (Independent economist, Rio de Janeiro, Brazil; Instituto de Economia Universidade Federal do Rio de Janeiro, Brazil) «*The firm size wage effect for formal and informal workers*»

A.V. Polbin, A.V. Zamnius (RANEPA, Gaidar Institute; RANEPA, MSU) «*The microdata-based estimation of labor supply elasticity in Russia*»

A. Dubnovitskaya (HSE University, Moscow) «*Who is satisfied with their pay? An evidence from the Russian Longitudinal Monitoring Survey*»

15.30 – 15.40 Virtual Coffee-break

15.40 – 16.30 Labor Economics (Part II)

A. Nivorozhkin, F. Poeschel (IAB Institute for Employment Research, Germany; Migration Policy Centre, European University Institute, Italy) «*Working Conditions in Essential Occupations and the Role of Migrants*»

E. Kotyrlo. (HSE University, Moscow) «*Impact of anti-COVID policies on unemployment in face-to-face and remote work spectrum*»

16.30 – 16.40 Virtual Coffee-break

16.40 – 17.55 Banks, loans, risks, investments

I. Iakimenko (Humbolt University, Germany; HSE University, Moscow), M. Semenova (HSE University, Moscow), E. Zimin (HSE University, Moscow) «*The more the better? Information sharing and credit risk*»

V. Sokolov, A. Khairutdinov (HSE University, Moscow) «*Bond funds during the sovereign debt crisis: the Argentinian experience*»

A. Markov (Visa Consulting and Analytics, Moscow; HSE University, Moscow), E. Trusevich (Visa Consulting and Analytics, Moscow), A. Filatov (Visa Consulting and Analytics, Moscow) «*Card lifestyle clustering using ARTM*»

17.55 – 18.10 Reserve time

Friday, September 24

09.00 – 10.00 Plenary session

D. Fantazzini (Moscow School of Economics, MSU), R. Calabrese (Business School, University of Edinburgh, UK) *Crypto-exchanges and Credit Risk: Modelling and Forecasting the Probability of Closure*

10.00 – 10.10 Virtual Coffee-break

10.10 – 11.10 Plenary session

S. Bryzgalova (London Business School, UK), J. Huang (London School of Economics, UK), C. Julliard (London School of Economics, UK) *«Bayesian solutions for the zoo: we just ran two quadrillion models»*

11.10 – 11.20 Virtual Coffee-break

11.20 – 12.10 Time-series Analysis

Ju. Trifonov, B. Potanin (HSE University, Moscow) *«Semi-nonparametric multivariate GARCH model with dynamic correlation matrix»*

S. Seleznev (Bank of Russia), R. Khabibullin (Bank of Russia; HSE University, Moscow) A. Galkin (Bank of Russia) *«Infinite Markov Switching Bayesian VAR (iMSBVAR) as a forecasting tool in financial crises»*

12.10 – 12.20 Virtual Coffee-break

12.20 – 13.35. Macroeconometrics (Part I)

V. Kramkov (Volga-Vyatka Main Branch of the Bank of Russia; HSE University, Nizhny Novgorod), A. Maksimov (HSE University, Nizhny Novgorod) *«From free float to oil-free float: what has changed in Rur-Oil dependence»*

A. Eliseev (Volga-Vyatka Main Branch of the Bank of Russia; HSE University, Nizhny Novgorod), *«Nowcasting in a DSGE model: the case of the Russian GDP»*

V. Bannikova (Lomonosov Moscow State University) *«Exchange rate pass-through and multi-demensional monetary policy in the Euro area»*

13.35 – 14.30 Lunch

14.30 – 15.45 Macroeconometrics (Part II)

D. Sugaipov (Russian Presidential Academy of National Economy and Public Administration) «*Modeling the impact of terms of trade news shocks on the Russian economy*»

V. Malugin (Belarusian State University, Minsk, Belarus) «*Using Markov-switching models with leading indicator to analyze the business cycle of the Belarusian economy*»

N. Krasnopeeveva (Analytical Center for the Government of the Russian Federation; HSE University, Moscow) «*Revenues and expenditures of Russian regional budgets: Granger analysis of causal relationship* »

Saturday, September 25

09.00 – 10.00 Plenary session

M. Zhitlukhin (Steklov Mathematical Institute of Russian Academy of Sciences, Moscow) « *A diffusion approximation of a repeated prediction game*»

10.00 – 10.10 Virtual Coffee-break

10.10 – 11.00. Financial econometrics. Financial markets. Volatility

V. Balash, A. Faizliev, S. Sidorov (Saratov State University) «*Time-frequency volatility spillovers across Russian stock market*»

V. Manevich (HSE University, Moscow) «*Cryptocurrency Market Volatility*»

11.00 – 11.10 Virtual Coffee-break

11.10 – 12.00. Productivity, efficiency. Firms

G. Kozliakov (Lomonosov Moscow State University; Institute of Applied Economic Research, RANEPa) «*The effect of «Priority Development Area» program on firm performance in Russia*»

V. Afanasev (HSE University, St. Petersburg), «*Can the conventional approach to bankruptcy prediction be applicable to Russian service firm?*»

12.00 – 12.10 Virtual Coffee-break

12.10 – 13.25 Inflation. Prices

N. Nikitina (Russian Presidential Academy of National Economy and Public Administration) «*Analysis of the house price dynamics in Russia*»

T. Magzhanov (Lomonosov Moscow State University) «*Forecasting the core inflation in Russia*»

M. Arslanov, T. Ratnikova (HSE University, Moscow), «*Analysis of the dynamics of factors that determine the usefulness of video game consumers and forecasting their prices*»

13.25 – 14.10 Lunch

14.10 – 15.50. Spatial econometrics

K. Borzykh, Yu. Ponomarev, D. Salimova (Russian Presidential Academy of National Economy and Public Administration) «*Spatial effects of origin-destination air passenger flow in Russia*»

O. Demidova, E. Kayasheva, A. Demyanenko (HSE University, Moscow) «*The impact of public health spending on economic growth in Russia: a regional aspect*»

E. Semerikova, A. Blokhina (HSE University, Moscow) «*The role of spartial effects in convergence of German regional housing markets*»

E. Korneeva (HSE University, Moscow) «*Homogeneity vs diversity of electoral space in post-soviet Russia: application of spatial-econometric approach in electoral studies*»

15.50 – 16.00 Virtual Coffee-break

16.00 – 16.25. Ecological economics. Economic development

D. Sterkhova, A. Aladyshkina, V. Lakshina, L. Leonova (HSE University, Nizhny Novgorod) «*External effect in the environmental management economy: the problem of pollution export*»

16.25 – 17.15 Higher education

E. Abalmasova, T. Agasisti (Institute of Education, HSE University; School of Management, Politecnico di Milano) «*Efficiency-based funding allocation for universities in Russia*»

A.V. Aistov, E.A. Aleksandrova, F.G. Garipova, A.R. Khabibullina, D.V. Kislitsyn, E.V. Taraskina, E.A. Zazdravnykh (HSE University, Nizhny Novgorod, HSE University, Saint Petersburg) «*Problem-based learning in econometrics: evidence from experimental data*»

17.15 – 17.25 Reserve time

17.25 – 17.35 Closing

