



NATIONAL RESEARCH
UNIVERSITY
NIZHNY NOVGOROD

X International Conference *Modern Econometric Tools and Applications - META2023*

***Nizhny Novgorod, B. Pecherskaya Str, 25/12
October 4–7, 2023***

Conference program



Conference committees

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Wednesday, October 4

Special (PhD) student session

15:00 – 16:30 Section A

Kraevskiy A.A. (HSE University, Moscow), **Sokolovskiy E.I.** (HSE University, Moscow)

CONSTRUCTING EARLY WARNING SYSTEM FOR MODEL RISK MANAGEMENT VIA TRANSFER ENTROPY ESTIMATION

Urazbaeva A.R. (HSE University, Moscow)

ENTREPRENEURSHIP UNDER COVID-19: THE EFFECTIVENESS OF STATE SUPPORT IN THE CONTEXT OF RUSSIAN REGIONS

Vasilyeva R.I. (Institute of Economics Ural Branch of the Russian academy of Science, Yekaterinburg)

THE ROLE OF FISCAL DECENTRALIZATION IN REDUCING INTER-REGIONAL ECONOMIC DISPARITY IN RUSSIA

Sherubneva A.I. (HSE University, Moscow)

THE IMPACT OF COVID-19 ON THE EFFICIENCY OF COMPANIES: SECTORAL AND SPATIAL ASPECTS (ON THE EXAMPLE OF THE SOUTH-SIBERIAN REGION)

16:50 – 18:20 Section B

Rodionova T.I. (First Moscow State Medical University (Sechenov University), HSE University, Moscow)

SOCIOECONOMIC DISPARITIES IN HEALTH DUE TO HEALTH-RELATED BEHAVIOR

Khlyupina V.A. (HSE University, Nizhny Novgorod)

ESTIMATION OF THE INDIRECT NETWORK EFFECT: ON THE EXAMPLE OF TELEVISION ADVERTISING

Pisareva G.A. (HSE University, Nizhny Novgorod)

FOREIGN LANGUAGE WAGE PREMIUM ESTIMATION: CASE OF RUSSIA

Bannikova V.A. (Lomonosov MSU, Moscow), **Kolesnik S.I.** (RANEPA, Moscow)

DECONSTRUCTION OF RUSSIAN MONETARY SURPRISES: NEW METHODS AND NEW EVIDENCE

Thursday, October 5

8:30 – 9:30 Registration

9:30 – 9:50 Opening

9:50 – 11:30 Guest speakers

Prokhorov A.B. (University of Sidney, Australia), *Topic will be announced later*

Fantazzini D. (MSE, Moscow State University) **Xiao Y.** (MSE, Moscow State University) *DETECTING PUMP-AND-DUMPS WITH CRYPTO-ASSETS: DEALING WITH IMBALANCED DATASETS AND INSIDERS' ANTICIPATED PURCHASES*

11:30 – 11:50 Coffee break

11:50 – 13:20 Labor Economics (A)

Kotyrlo E.S. (HSE University, Moscow)

THE EFFECT OF TELEWORKABILITY ON LABOUR OUTCOMES AT THE TIME OF COVID-19

Dubnovitskaya A.A. (HSE University, Moscow), **Furmanov K.K.** (CEMI RAS, Moscow)

SATISFACTION WITH PAY, WORKING CONDITIONS AND PROMOTION OPPORTUNITIES AS DETERMINANTS OF JOB SATISFACTION IN RUSSIA

Zamnius A. (RANEPA, Moscow)

ASSESSING LABOR SUPPLY ELASTICITIES BASED ON IDENTIFICATION OF TRANSITORY AND PERMANENT SHOCKS FOR RUSSIAN HOUSEHOLDS

Zazdravnykh E.A. (HSE University, Saint Petersburg)

UNSATISFACTORY WORKING CONDITIONS AND SICKNESS-RELATED ABSENTEEISM

13:20 – 14:20 Lunch

14:20 – 15:50 Risk Assessment. Banks, Enterprises, Loans

Zimin E.E. (HSE University, Moscow), **Semenova M.V.** (HSE University, Moscow) *PROFITABILITY AND BANK DE-BRANCHING IN THE DIGITAL AGE: EVIDENCE FROM RUSSIAN REGIONS*

Aistov A.V. (HSE University, Nizhny Novgorod)

KEY RATE DECISION FORECASTS BASED ON INTERBANK LENDING RATE

Semenova M.V. (HSE University, Moscow), **Popova P.** (HSE University, Moscow),

Sokolov V.. (HSE University, Moscow)

RETAIL DEPOSITOR STRATEGIES IN RUSSIAN REGIONS DURING THE COVID-19 SHOCK: WHETHER TO WITHDRAW AND WHY?

Gorodilov A. (HSE University, Moscow), **Sokolov V.** (HSE University, Moscow)
BANK CAPITAL AND LIQUIDITY CREATION: EVIDENCE FROM THE RUSSIAN EXPERIENCE

15:50 – 16:05 Coffee break

16:10 – 17:20 Applied Microeconometrics

Kossova E.V. (HSE University, Moscow), **Kosorukova M.A.** (HSE University, Moscow), **Shylo A.V.** (HSE University, Moscow)

ESTIMATION OF THE TREATMENT EFFECT'S DYNAMICS OF HIGHER EDUCATION ON AN INDIVIDUAL'S HEALTH BY AGE COHORTS: MULTIVARIATE PROBIT MODEL AND MATCHING

Vakulenko E.S. (HSE University, Moscow), **Kondrateva V.P.** (HSE University, Moscow), **Trofimenko I. A.** (HSE University, Moscow)

REPRODUCTIVE INTENTIONS OF RUSSIANS IN TIMES OF INSTABILITY

Kolomak E.A. (NSU, Novosibirsk)

INSTITUTIONAL, SPATIAL AND SECTORAL DETERMINANTS OF FIRM'S PERFORMANCE IN THE REGION (CASE OF NOVOSIBIRSK REGION)

17:20 – 17:35 Coffee break

17:35 – 18:45 Health Economics

Davitadze A.P. (HSE University, Moscow) **Aleksandrova E.** (Sechenov University, Moscow)

HEALTH CARE UTILIZATION AND PATIENT CHOICE BETWEEN PUBLIC AND PRIVATE PROVIDERS

Ochirova E.S. (HSE University, Moscow), **Dranev Y.Y.** (HSE University, Moscow)
IMPACT OF CORPORATE SOCIAL RESPONSIBILITY ON RESEARCH AND DEVELOPMENT RETURN: EVIDENCE FROM HIGH R&D INTENSIVE INDUSTRIES

Schapov D. (HSE University, Moscow), **Aleksandrova E.** (Sechenov University, Moscow), **Garipova F.** (HSE University, Saint Petersburg)

RESTRICTIVE POLICY MEASURES AIMED AT REDUCING HARM FROM ALCOHOL CONSUMPTION: THE CASE OF NIGHTTIME SALES RESTRICTIONS IN RUSSIAN REGIONS SINCE 2013

18:45 Welcome party

Friday, October 6

9:00 – 9:50 Guest speakers

Ibragimov R.M. (Imperial College Business School, London, UK) *Topic will be announced later*

9:50–10:30 Applied Macroeconometrics (A)

Sugaipov D.R. (RANEPA, Moscow), **Bannikova V.A.** (Lomonosov Moscow State University, Moscow)

US MONETARY POLICY AND BUSINESS CYCLES IN DEVELOPING COUNTRIES

Zyamalov V.Y. (RANEPA, Moscow), **M.Y. Turuntseva** (RANEPA, Moscow)

APPLYING THE HEDONIC METHOD TO RUSSIAN DATA

10:30–10:50 Coffee break

10:50–12:20 Applied Macroeconometrics (B)

Novak A.E. (Bank of Russia, Nizhny Novgorod),

PRICE RIGIDITY ANALYSIS: RUSSIA MONTHLY FIRM-LEVEL SURVEY

Vasilyeva R.I. (Institute of Economics Ural Branch of the Russian academy of Science, Yekaterinburg), **Litvinets V.P.** (Ural Federal University named after the First President of Russia B. N. Yeltsin, Yekaterinburg)

EVALUATION OF THE EFFECTIVENESS OF THE FAR EAST DEVELOPMENT PROGRAM: APPLICATION OF SYNTHETIC CONTROL

Vikharev P.L. (Bank of Russia, Nizhny Novgorod), **Maksimov A.G.** (HSE University, Nizhny Novgorod)

THE EFFECTS OF MONETARY POLICY SHOCKS ON CONSUMPTION INEQUALITY IN RUSSIA

Kolesnik S.I. (RANEPA, Lomonosov Moscow State University, Moscow),

Bannikova V.A. (Lomonosov Moscow State University, Moscow)

IDENTIFICATION OF MONETARY POLICY SHOCK IN A GVAR-MODEL: DATA-DRIVEN APPROACH

12:20–12:40 Coffee break

12:40–14:10 Theoretical Basis of Modern Econometric Tools. Forecast Evaluation

Astafyeva E. (RANEPA), **Turuntseva M.** (RANEPA, Gaidar Institute)
THE POSSIBILITIES OF IMPROVING OF FORECASTING EVALUATION FOR THE NATURAL RESOURCE PRICES USING THE FORECASTS COMBINATIONS

Kotyrla E.S. (HSE University, Moscow)
DIFFERENCE-IN-DIFFERENCES FOR MULTIPLE GROUPS AND MULTIPLE PERIODS

Atlasov A.A. (HSE University, Moscow), **Efremov D.P.** (HSE University, Moscow),
Kostromina A.M. (HSE University, Moscow), **Stolyarov M.E.** (HSE University, Moscow)
THE ESTIMATION OF MULTINOMIAL SELECTION MODELS USING MACHINE LEARNING AND BAYESIAN METHODS

Votinov A.I. (Financial Research Institute, Moscow)
MATCHING THE DATA TO DSGE-MODELS: NON-STATIONARY PROCESSES VS. MEASUREMENT ERRORS

14:10–15:10 Lunch

15:10–16:40 Networks. Spatial Econometrics

Demidova O.A. (HSE University, Moscow)
THE IMPACT OF SOCIAL NETWORKS ON THE LEVEL OF TRUST IN RUSSIA

Tereshchenko D.S. (HSE University, St. Petersburg)
NONLINEAR EFFECTS OF UNIVERSITIES' RESEARCH ON INNOVATIONS IN RUSSIAN REGIONS: A SPATIAL ECONOMETRIC APPROACH

Voytenkov V.A. (HSE University, Moscow)
HOW DID THE 2008, 2014 AND 2020 CRISES CHANGE HOUSEHOLD CONSUMPTION PATTERNS?

16:40 City tour

Saturday, October 7

9:00 - 9:50 Guest speaker

Denisova I.A. (NES, Moscow State University), **Bessonova E.** (Bank of Russia, HSE University, Moscow), **Ivanova N.** (Bank of Russia) *DEMOGRAPHY AND SAVINGS: EVIDENCE FROM A RUSSIAN HOUSEHOLD SURVEY*

9:50 - 10:35 Labor. Ecological Economics

Yu T. (HSE University, Moscow), **Potinin B.S.** (HSE University, Moscow)
ESTIMATING RETURNS TO EDUCATION IN CHINA: MODERATING ROLE OF GENDER

Vakulenko E.S. (HSE University, Moscow), **Egorova Y.V.** (Ufa University of Science and Technologies, Ufa), **Tischenko I.I.** (Independent researcher)
DETERMINANTS OF RENEWABLE ENERGY DEVELOPMENT

10:35 - 10:50 Coffee break

10:50 - 12:20 Financial Econometrics. Financial Markets (A)

Skrobotov A.A. (RANEPA and Saint Petersburg University), **Kurozumi E.** (Hitotsubashi University)
IMPROVING THE ACCURACY OF BUBBLE DATE ESTIMATORS UNDER TIME-VARYING VOLATILITY

Ivanov M.A. (Lomonosov Moscow State University, Moscow), **Roshchina Ya.A.** (Lomonosov Moscow State University, Moscow), **Gavrilov V.** (Lomonosov Moscow State University, Moscow), **Korolev V. Yu.** (Lomonosov Moscow State University, Moscow), **Klochkova O.A.** (Lomonosov Moscow State University, Moscow)
IMPACT OF NEWS FLOWS ON COMPONENTS OF RUSSIAN STOCK MARKET VOLATILITY

Teterin M.A. (HSE University, Moscow), **Peresetsky A.A.** (HSE University, Moscow)
MEDIA ATTENTION IMPACT ON BITCOIN VOLATILITY

Manevich V.A. (HSE University, Moscow), **Ignatov D.I.** (HSE University, Moscow)
CORRECTED TRIPLE CORRECTION METHOD, CNN AND TRANSFER LEARNING FOR PREDICTION THE REALIZED VOLATILITY OF BITCOIN AND E-MINI S&P500

12:20 - 13:20 Lunch

13:20 - 14:30 Financial Econometrics. Financial Markets (B)

Faizliev A. ., (Saratov State University), **Balash V.** (Saratov State University),
Krotova Y. (Saratov State University)

ROBUSTNESS OF METHODS FOR ESTIMATING VOLATILITY SPILLOVERS

Pogorelova P.V. (HSE University, Moscow)

INVESTIGATION OF THE IMPACT OF UNCERTAINTY INDICATORS ON BITCOIN VOLATILITY USING ARDL MODEL

Sayapin A.V. (HSE University, Moscow), **Potanin B.S.**(HSE University, Moscow)

MODELING VOLATILITY OF RUSSIAN STOCKS WITH SENTIMENT ANALYSIS OF NEWS ARTICLES

14:30 - 14:50 Coffee break

14:50 - 15:35 Financial Econometrics. Financial Markets (C)

Eliseev A.V. (Bank of Russia, HSE University, Nizhny Novgorod)

SHOCK-DEPENDENT EXCHANGE RATE PASS-THROUGH: AN EMPIRICAL ESTIMATE FOR RUSSIA BASED ON THE SVAR MODEL

Kramkov V. A. (Bank of Russia, HSE University, N.Novgorod), **Maksimov A. G.** (HSE University, N.Novgorod).

MONETARY SURPRISES AND TERM STRUCTURE OF INTEREST RATES: IDENTIFICATION THROUGH HETEROSKEDASTICITY

15:35 - 15:55 Closing

15:55 Departure