

NZESG 2014 PROGRAMME

DAY ONE : 20 FEBRUARY 2014 : MSB1.05 WMS

| Time | Session | Chair | Topic/Presenter/Discussant |
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| 10.00am | 1 | GREETINGS Chair: Dr Arthur Grimes | Registration – Tea and Coffee available on arrival – MSB1.05 Foyer |
| 10:20am | | | NZESG 24th Meeting: Prof Peter CB Phillips, Yale University and University of Auckland |
| 10.30am | | | 1. The implosion of economic and financial bubbles. Presenter: Dr Shu-ping Shi, Macquarie University/CAMA Discussant: Prof Stan Hurn, Queensland University of Technology |
| | | | 2. Global business cycles interdependence: Dynamics and determinants Presenter: Dr Lorenzo Ductor, Massey University Discussant: Dr Arthur Grimes, Motu/University of Auckland |
| | | | 3. Macroeconomic news announcements and price discovery: Evidence from Canadian-US cross-listed firms. Presenter: Ivan Indriawan, (PhD Student), Auckland University of Technology Discussant: Prof Mark Holmes, University of Waikato |
| | | | 4. How diverse can spatial measures of cultural diversity be? Results from Monte Carlo simulations of an agent-based model. Presenter: Prof Jacques Poot, NIDEA, University of Waikato Discussant: Assoc.Prof Graeme Doole, University of Waikato/University of Western Australia |
| 12.30pm | | LUNCH | MSB Level 1 Foyer |
| 1.20pm | | WELCOME | Assoc.Prof John Tressler, Acting Dean, Waikato Management School, University of Waikato |

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| 1.30pm | 2 | Chair: Prof Dorian Owen | <p>5. Health Care Provider response to system reform: Effects of capitation on health outcomes. Presenter: Somi Shin, (PhD Student), Massey University Discussant: Dr Yu-wei Luke Chu, Victoria University of Wellington</p> <p>6. Too busy for School? The effect of athletic participation on absenteeism. Presenter: Dr Harold Cuffe, Victoria University of Wellington Discussant: Dr Bill Cochrane, NIDEA, University of Waikato</p> <p>7. Value added from Space? Presenter: Dr Susan Olivia, University of Waikato/Monash University Discussant: Dr Harold Cuffe, Victoria University of Wellington</p> <p>8. Heavy marijuana use and hard drug use: Evidence from medical marijuana laws. Presenter: Dr Yu-Wei Luke Chu, Victoria University of Wellington Discussant: Somi Shin, (PhD Student), Massey University</p> |
| 3.30pm | | AFTERNOON TEA | MSB Level 1 Foyer |
| 3.45pm | 3 | Chair: Prof Peter Phillips | <p>9. Dynamics of Political Risk Rating and Stock Market Volatility. Presenter: Tahir Suleman (PhD Student), Victoria University of Wellington Discussant: Prof Dorian Owen, University of Otago (Withdrawn)</p> <p>10. The Hypergeometric-1 Stochastic Volatility Model. Presenter: Dr Jose Da Fonseca, Auckland University of Technology Discussant: Dr Simon Kwok, University of Sydney</p> <p>11. Economic impacts of the creation of Brasilia City: A natural experiment. Presenter: Dr Arthur Grimes, Motu/University of Auckland Discussant: Prof John Gibson, University of Waikato</p> <p>12. Country Risk and Volatility of Stock Returns in Latin America: Evidence from panel GARCH models. Presenter: Tahir Suleman (PhD Student), Victoria University of Wellington Discussant: Dr Annastiina Silvennoinen, Queensland University of Technology (Withdrawn)</p> |
| 6.45pm | | DINNER | The Helm, Ulster Street, Hamilton |

DAY TWO : 21 FEBRUARY 2014 : MSB1.05 WMS

(Tea/Coffee available on arrival 8.00am-8.30am)

| Time | Session | Chair | Speaker/Topic/Discussant |
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| 8.30am | 4 | Chair: Prof Stan Hurn | <p>13. Wealth effects on consumption: Evidence from quantile cointegration in the autoregressive distributed-lag framework. Presenter: Xin Shen, (PhD Student), University of Waikato Discussant: Assoc.Prof Valentin Zelenyuk, University of Queensland</p> <p>14. Evaluating ingenious instruments for fundamental determinants of long-run growth and development. Presenter: Prof Dorian Owen, University of Otago Discussant: Dr Lorenzo Ductor, Massey University</p> <p>15. Consistent estimation of linear regression models using the matched data. Presenter: Prof Masayuki Hirukawa, Setsunan University, Japan Discussant: Dr SeoJeong (Jay) Lee, University of New South Wales</p> <p>16. Combining Monetary and Fiscal Policy in an SVAR for a small open economy. Presenter: Prof Alfred Haug, University of Otago Discussant: Prof David Mayes, University of Auckland</p> |
| 10.30am | | MORNING TEA | MSB Level 1 Foyer |
| 10.45am | 5 | Chair: Prof Alfred Haug | <p>17. Instrument-free identification and estimation of differentiated products models using cost data. Presenter: Assoc.Prof Susumu Imai, University of Technology, Sydney Discussant: Mrs Kazuko Nakata, Setsunan University, Japan</p> <p>18. Robust estimation of support bounds for the generalised maximum entropy. Presenter: Assoc.Prof Graeme Doole, University of Waikato/University of Western Australia Discussant: Prof Peter Phillips, Yale University/University of Auckland</p> <p>19. Nonparametric least squares methods for stochastic frontier models. Presenter: Assoc.Prof Valentin Zelenyuk, University of Queensland Discussant: Assoc.Prof Susumu Imai, University of Technology, Sydney</p> <p>20. Specification tests of calibrated option pricing models. Presenter: Dr Simon Kwok, University of Sydney Discussant: Prof Bart Frijns, Auckland University of Technology</p> |

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| 12.45pm | | LUNCH | MSB Level 1 Foyer |
| 1.15pm | 6 | Prof John Gibson | <p>21. A smooth transition model of the duration of extreme price events in the spot electrical market. Presenter: Dr Annastiina Silvennoinen, Queensland University of Technology Discussant: Prof Les Oxley, University of Waikato</p> <p>22. Short-selling regulations and market liquidity. Presenter: Prof David Mayes, University of Auckland Discussant: Prof Alfred Haug, University of Otago</p> <p>23. A Monte Carlo analysis of the performance of alternative meta-analysis estimators. Presenter: Prof Bob Reed, University of Canterbury Discussant: Prof Jacques Poot, NIDEA, University of Waikato</p> <p>24. Asymptotic refinements of a misspecification – robust bootstrap of GEL estimators. Presenter: Dr SeoJeong (Jay) Lee, University of New South Wales Discussant: Dr Jose Da Fonseca, Auckland University of Technology</p> |
| 3.15pm | | AFTERNOON TEA | MSB Level 1 Foyer |
| 3.30pm | 7 | Dr Susan Olivia | <p>25. Instrument endogeneity and inference in possibly unidentified structural equations. Presenter: Dr Firmin Doko Tchatoka, University of Tasmania Discussant: Prof Masayuki Hirukawa, Setsunan University, Japan</p> <p>26. Decomposing productivity growth with unbalanced panel data and DEA application on the OECD banking systems. Presenter: Dang Thanh Ngo, (PhD Student), Massey University Discussant: Xin Shen, (PhD Student), University of Waikato</p> <p>27. Clarify the mechanism of horizontal and vertical tax competition. Presenter: Mrs Kazuko Nakata, Setsunan University, Japan Discussant: Prof Bob Reed, University of Canterbury</p> <p>28. Estimating total factor productivity (TFP) at firm level: Case of Vietnam manufacturing enterprises. Presenter: Ha Nguyen, (PhD Student), Victoria University of Wellington Discussant: Ivan Indriawan, (PhD Student), Auckland University of Technology</p> |

5.30pm : Awards for Best Paper and Best Presenter