NCER

New Zealand Econometrics Study Group Meeting in Oz
Hosted by NCER

Day 1

Thursday 19 February, 2015

Coffee at Aromas

8:50 Welcome by Stan Hurn (QUT)

Session 1: 9:00 - 10:30

- Adrian Pagan (USyd) "Analysing Two Agnostic Techniques for Recovering Impulse Response Functions from Structural Vector Autoregressions". Discussant: Richard Smith (Cambridge)
- Leo Krippner (RBNZ) "Measuring the stance of monetary policy in conventional and unconventional environments". Discussant: Chrismin Tang (Melbourne)
- Michelle Lewis (RBNZ) "Forecasting with macro-finance models: Applications for the United States and New Zealand". Discussant: Jay Sarkar (QUT)
- Ngoc Pham (Adelaide) "Trade cost and economic development: evidence from landlocked developing countries". Discussant: Jin Seo Cho (Yonsei)

Morning Tea: 10:30 – 11:00

Session 2: 11.00 - 12:30

- Gael Martin (Monash) "Issues in the Estimation of Mis-Specified Models of Fractionally Integrated Processes". Discussant: Vladimir Volkov (QUT)
- David Gunawan (Monash) "Bayesian Assessment of Lorenz and Stochastic Dominance using a Mixture of Gamma Densitie". Discussant: Gael Martin (Monash)
- David Frazier (Monash) "Indirect Inference with Endogenously Missing Exogenous Variables". Discussant: Vance Martin (UniMelb)
- Bin Peng (UTS) "A Varying Coefficient Panel Data Model with Fixed Effects". Discussant: Min Zhu (QUT)

Lunch: 12:30 – 14:00

Session 3: 14:00 - 15:30

- Joe Hirschberg (Melbourne) "A Semiparametric Approach to the identification of Critical Values in Dose Response and Willingness to Pay Analysis". Discussant: Valentin Zelenyuk (UQ)
- Huanjun Zhu (Monash) "Detection Of Structural Breaks In Linear Dynamic Panel Data Models With a Multi-Factor Structure". Discussant: Shuping Shi (Macquarie)
- Andrew Adrian Yu Pua (Amsterdam) "Simultaneous Equation Models With Discrete Outcomes: Coherence And Completeness Using Panel Data". Discussant: Firmin Doko Tchatoka (Adelaide)
- Jose Da Fonseca (AUT) "Correlation And Lead-Lag Relationships In A Hawkes Microstructure Model". Discussant: Adam Clements (QUT)

Afternoon Tea: 15:30 – 16:00

Session 4: 16:00 - 17:30

- Ayesha Scott (QUT) "Volatility Dependent Dynamic Equicorrelation". Discussant: Robert Reed (Canterbury)
- Peter Exterkate (USyd) "Distribution Forecasting in Nonlinear Models with Stochastic Volatility". Discussant: Annastiina Silvennoinen (QUT)
- Marius Matei (UTas) "Bivariate Volatility Modeling with High Frequency Data". Discussant: Jenny Lye (Melbourne)
- Wenying Yao (UTas) "The Role Of Intra-Day Volatility Pattern In Jump Detection". Discussant: Yin Liao (QUT)

NCER

New Zealand Econometrics Study Group Meeting in Oz
Hosted by NCER

Day 2

Friday 20 February, 2015

Coffee at Aromas

Session 5: 9:00 - 10:30

- Robert Reed (Canterbury) "On The Practical Importance of Hurwicz Bias in Models with Lagged Dependent Variables". Discussant: Huanjun Zhu (Monash)
- Richard Smith (Cambridge) "Additional Moment Condition Tests". Discussant: Jiti Gao (Monash)
- Valentin Zelenyuk (UQ) "Nonparametric Discrete Choice Models for Time Series: Theory and Application to predicting Recessions". Discussant: Daniel Smith (QUT)
- Shuping Shi (Macquarie) "Change Detection in Granger Causality". Discussant: Mardi Dungey (UTas)

Morning Tea: 10:30 - 11:00

Session 6: 11.00 - 12:30

- Romain Gauriot (QUT) "Does success breed success? A quasi-experiment to identify strategic momentum in dynamic contests". Discussant: Ambroise Descamps (QUT)
- Ambroise Descamps (QUT) "Do Consumers Care about their Health? A Dynamic Approach to Fat Accumulation". Discussant: Lionel Page (QUT)
- Ryan Greenaway-McGrevy (Auckland) "Worker migration or job creation? Persistent shocks and regional recoveries". Discussant: Benjamin Wong (RBNZ)
- Rami Victor Tabri (USyd) "Empirical Likelihood For Robust Poverty Comparisons". Discussant: David Ubilava (USyd)

Lunch: 12:30 – 14:00

Session 7: 14:00 - 15:30

- Chrismin Tang (Melbourne) "The Count of Monte Carlo: Analysing Global Banking and Currency Crises, 1800-2010". Discussant: Leo Krippner (RBNZ)
- Firmin Doko Tchatoka (Adelaide) "On Bootstrap Validity For Subset Anderson-Rubin Test In IV Regressions". Discussant: Bin Peng (RBNZ)
- Jin Seo Cho (Yonsei) "Testing Distributional Hypotheses Using the Empirical Least squares Estimator and Measuring Top Income Shares". Discussant: Rami Victor Tabri (USdy)
- Alfred Haug (Otago) "A New Test of Richardian Equivalence Using the Narrative Record on Tax Changes". Discussant: Michelle Lewis (RBNZ)

Afternoon Tea: 15:30 – 16:00

Session 8: 16:00 - 17:30

- Jiti Gao (Monash) "Semiparametric Localized Bandwidth Selection For Kernel Density Estimation". Discussant: Adrian Pagan (USyd)
- Thi Hai Yen Tran (UQ) "Estimating Economic Relationships under Measurement Error: An Application to the Productivity of US Manufacturing". Discussant: Ryan Greenaway-McGreevy (Auckland)
- Benjamin Wong (RBNZ) "Do Inflation Expectations Propagate the Inflationary Impact of Real Oil Price Shocks? Evidence from the Michigan Survey". Discussant: Alfred Haug (Otago)
- David Ubilava (USyd) "Rises and Falls in Primary Commodity Prices: Blame it on ENSO or Leave Them Kids Alone?" Discussant: Alicia Rambaldi (UQ)