Program - ANZESG2018

version: February 1, 2018

Day 0 **7 February, 2018**
Welcome Drinks and Canapés 19:00 - 21:00. St Lucy's. The University of Queensland.

Day 1 **8 February, 2018**
VENUE: Sir Llew Edwards Building (#14) - Room 116 - UQ campus
Registration with Coffee, Muffins and Fruit from 8:30am
Welcome: 8:50am

D1 - S1 (9:00 - 10:40) **Chair: A N Rambaldi**

Measuring Earth's Transient Climate Sensitivity
Peter Phillips; Yale University and Thomas Leirvik; Nord University and Trude Storelvmo; Yale University

Discussant T Terasvirta (Aarhus U)

A Rotation Approach to Subset Inference in Weakly Identified Structural Linear Models
Firmin Doko Tchatoka; University of Adelaide

Discussant JH Lee (U Illinois)

On LASSO for Predictive Regression
Ji Hyung Lee; University of Illinois and Zhentao Shi; The Chinese University of Hong Kong

Discussant M Khaled (UQ)

The Approximation Properties of Copulas by Mixtures
Mohamad Khaled; The University of Queensland and Robert Kohn; University of New South Wales

Discussant R Davidson (McGill U)

Morning Tea 10:40 -11:00

D1 - S2 (11:00-12:40) **Chair: S Hurn**

Dynamic Scenario Analysis via Bridge Sampling
Jin-Chuan Duan and **Yanqi Zhu**(*); National University of Singapore

Discussant CW Cheang (U of Southampton)

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Predicting Recessions in Italy: Nonparametric Discrete Choice Models for Time Series
Camilla Mastromarco; University of Salento and Leopold Simar; Universite Catholique de Louvain and **Valentin Zelenyuk**; The University of Queensland

Discussant A Pagan (U Syd)

Construction and Visualization of Optimal Confidence Sets for Frequentist Distributional Forecasts
David Harris; University of Melbourne and **Gael Martin**; and Indeewara Perera; and Donald Poskitt; Monash University

Discussant F Doko Tchatoka (U of Adelaide)

Approximate Bayesian Forecasting
David Frazier; Monash University

Discussant E Eisenstat (UQ)

Lunch Break 12:40 – 13:35

D1 -S3 (13:35-15:15) **Chair: Eric Eisenstat**

The Shifting Seasonal Mean Autoregressive Model and Seasonality in the Central England Monthly Temperature series 1772-2016
Timo Terasvirta; Aarhus University

Discussant P Phillips (Yale U)

Testing for jumps in near non-stationary diffusion process
Sebastien Laurent; Aix-Marseille University and **Shuping Shi**; Macquarie University

Discussant ZH Lu (U South Australia)

MinP Score Tests with an Inequality Constrained Parameter Space
Zeng-Hua Lu; University of South Australia

Discussant S Xie (U of Colorado)

A nonparametric goodness-of-fit test for univariate diffusions
Stun Hurn and Lina Xu(*); QUT

Discussant A Peyrache (UQ)

Afternoon Tea 15:15 - 15:40

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D1 -S4 (15:40-16:55) **Chair: A Peyrache**	
	Inference on Social Effects when the Network is Sparse and Unknown Eric Gautier; Toulouse School of Economics and **Christiern Rose**(*); The University of Queensland
Discussant	K Hayakawa (Hiroshima U)
	Double Filter Instrumental Variable Estimation of Panel Data Models with Weakly Exogenous Variables **Kazuhiko Hayakawa;** Hiroshima University
Discussant	C. Rose (UQ)
	Information Disclosure Discounts in Takeover Auctions **Dong-Hyuk Kim**; The University of Queensland
Discussant	A Burkovskaya (U Syd)

D1 – S5 (17:00-17:50) **Chair: M Khaled**	
	Composite Likelihood Methods for Large Bayesian VARs with Stochastic Volatility Joshua Chan, University of Technology Sydney and **Eric Eisenstat**; University of Queensland and Chenghan Hou; Hunan University and Gary Koop; University of Strathclyde
Discussant	G Martin (Monash U)
	Threshold fractionally cointegrated VAR model and application to volatility index premium **Chi Wan Cheang**(*); University of Southampton
Discussant	L Xu (QUT)

TRAVEL TO DINNER: 18:30 (by CityCat)
DINNER: 19:15 at George's Paragon.

Day 2 9 February, 2018

VENUE: Sir Llew Edwards Building (#14) - Room 116 - UQ campus

Coffee, Muffins and Fruit from 8:30

D2 -S1 (9:00 - 10:15) **Chair: P Phillips**

Persistency in Teachers' Grading Biases and Effect on Longer Term Outcomes: University Admission Exams and Choice of Field of Study

Victor Lavy University of Warwick, Hebrew University and NBER
and **Rigissa Megalokonomou**(*); The University of Queensland

Discussant T Hazledine (U Auckland)

A Panel Data Analysis of Hospital Variations in Length of Stay for Hip Replacements: Private versus Public
Yan Meng(*); Xueyan Zhao, Xibin Zhang and Jiti Gao
Monash University

Discussant S Kwok (U Syd)

Some problems with the estimation of price elasticities of demand
Tim Hazledine; University of Auckland

Discussant R Megalokonomou (UQ)

Morning Tea 10:15 - 10:35

D2-S2 (10:35-12:50) **Chair: C Rose**

Identification and Estimation of Electoral Model and Ballot Stuffing
Anastasia Burkovskaya(*); University of Sydney

Discussant DH Kim (UQ)

Estimation of jump discontinuities in regression: a generalized reflection approach
Sihong Xie(*); University of Colorado, Boulder

Discussant S Shi (Macquarie U)

Convexity, Disposability and Returns to Scale in Production Analysis
Manh Pham(*) and Valentin Zelenyuk; The University of Queensland

Discussant A Gorajek (UNSW/RBA)

Nonparametric Inference on the Self-Excitation of Jumps in Jump Diffusion Model
Sai Man Simon Kwok; The University of Sydney

Discussant D Frazier (Monash U)

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	Econometric Origins of Index Numbers **Adam Gorajek**[*]; UNSW/RBA
Discussant	F Soriano (ABS)
	Lunch 12:50 - 13:30
D2 – S3 (13:30 -15:10) **Chair: R Megalokonomou**	
	Efficiency of QE and QQE in Japan---with Negative Interest Rates Policy--- **Yoji Morita**; Kyoto Gakuen University
Discussant	Y Zhu (NUS)
	Matching Sectoral Business Cycle Dynamics **Jorge Miranda-Pinto**[*]**;** The University of Queensland and Eric Young; University of Virginia
Discussant	Y Morita (Kyoto Gakuen U)
	Critically Asssessing Estimated DSGE Models: A Case Study of a Multi-Sector Model Xianglong Liu; University of Melbourne and **Adrian Pagan**; University of Sydney and Tim Robinson; University of Melbourne
Discussant	L Krippner (RBNZ)
	Asset market responses to conventional and unconventional monetary policy shocks in the United States **Leo Krippner**; Reserve Bank of New Zealand
Discussant	Jorge Miranda-Pinto (UQ)
	Afternoon Tea 15:10 – 15:25
D2 – S4 (15:25-16:15) **Chair: J Miranda-Pinto**	
	Smooth Transitions across Latitudes and Longitudes: An Application of a Nonlinear Panel Regression to the Climate - Economics Nexus **David Ubilava**; University of Sydney and Jesse Tack; Kansas State University and Nelson Villoria; Kansas State University
Discussant	Y Meng (Monash U)
	On the Behaviour of Property Prices when Affected by Infrequent Floods Cameron Fletcher; CSIRO and Kumudini R. Ganegodage; The University of Queensland and Ryan McAllister; CSIRO and **Alicia Rambaldi;** The University of Queensland
Discussant	D Ubilava (U of Sydney)
	Young Scholar Awards Presentations and Closing 16:15 – 16:30

[*] Young Scholar

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