



Programme - 7th Nordic Econometric Meeting 2013 in Bergen

Monday June 17

11:00-12:15 Registration, coffee and baguettes at the conference venue NHH, Helleveien 30 (Outside Agnar Sandmo Auditorium)

12:15-12:30 **Welcome address – Agnar Sandmo Auditorium**

12:30-13:30 **Professor Frank Windmeijer:**

13:30-14:00 Coffee

14:00-15:30 **Parallel sessions 1**

Parallel session 1A – From cradle to adulthood

14:00-15:30 **Terje Hansen Auditorium**

Anikó Bíró

An analysis of mammography decisions with a focus on education differences

Lisbeth Palmhoej Nielsen

Maternal Employment and Child Hospitalization Revisited

Helene Bie Lilleør

The Impact of Childhood Income Shocks on Non-Cognitive Skills in Adulthood

Parallel session 1B – Teoretical Time Series 1

14:00-15:30 **Finn E. Kydland Auditorium**

Leena Kalliovirta

A Gaussian mixture autoregressive model for univariate time series

Xingwu Zhou

An LM-type test for idiosyncratic unit roots in the exact factor model under miss-specification

Andreas Nock Jensen

The Nesting Structure of the Cointegrated Vector Autoregressive Models

Parallel session 1C – Price behaviour

14:00-15:30 **Agnar Sandmo Auditorium**

Simen A. Ulsaker

Upstream Merger in a Successive Oligopoly: Who Pays the Price?

Morten Sæthre

A structural model of retailer sales incentives and vertical contracts: The case of prescription drug markets

Gunnar Rosenqvist

Demand for tobacco products in Finland over the last five decades: have price and other control policies mattered?

15:30-16:00 Coffee

16:00-17:30 **Parallel sessions 2**

Parallel session 2A – Aspects of the welfare state

16:00-17:30 **Terje Hansen Auditorium**

Espen Bratberg	Assessing the Intergenerational Correlation in Disability Pension Reciprocity
Jonas Kolsrud	Optimal Public Unemployment Bene...fits with Topped-Up Endogenous Private Insurance
Paul Bingley	Historical Schooling Expansions as Instruments

Parallel session 2B – The application of methods of simulated moments

16:00-17:30 **Finn E. Kydland Auditorium**

João Miguel Ejarque	Rent Control and the Housing Expenditure Share
Magne K. Asphjell	Structural Estimation of Price Adjustment Costs Using Micro Level Data

Parallel session 2C – Macroeconomics

16:00-17:30 **Agnar Sandmo Auditorium**

Gernot Doppelhofer	Do Broken Speed Limits of Debt Predict Financial Crises?
Henri Nyberg	A QR-VAR Model: Joint Dynamics of U.S. Interest Rates and Business Cycle
Matthias Hartmann	Central bank preferences, excess inflation and long term inflation uncertainty - An empirical study

19:00 Conference dinner for invited guests at Bølgen & Moi

Tuesday June 18

09:00-10:30 Parallel sessions 3

Parallel session 3A – Family Economics

09:00-10:30 **Terje Hansen Auditorium**

Anna Folke Larsen	Reducing early childhood stunting – evidence from an agricultural intervention in Tanzania
Sara Cools	Having it all: Children and their parents' labor supply in a dual income society
Astrid Kunze	Are all of the good men fathers? Selection and the effect of having children on earnings

Parallel session 3B – Theoretical Time Series II

09:00-10:30 **Finn E. Kydland Auditorium**

Hendrik Kaufmann	Bias-corrected estimation in potentially mildly explosive autoregressive models
Robinson Kruse	Forecasting autoregressive time series under possible changes in persistence
Wolfgang Hess	Using Lasso-Type Penalties to Model Time-Varying Covariate Effects in Panel Data Regressions – A Novel Approach Illustrated by the 'Death of Distance' in International Trade

Parallel session 3C – Risk behaviour

09:00-10:30 **Agnar Sandmo Auditorium**

Karl Ove Aarbu	Mapping risk aversion in Norway using hypothetical income gambles
Naciye Sekerci	Does Enterprise Risk Management Create Value for Firms?: Evidence from Nordic Countries
Thomas H. Jørgensen	Dissecting Consumption: What Pumps the Hump?

10:30-11:00 Coffee

11:00-12:00 Invited lecture by professor Frank Windmeijer (Agnar Sandmo Auditorium)

12:00-13:30 Lunch

13:30-15:00 Parallel sessions 4

Parallel session 4A – Political economy

13:30-15:00 **Terje Hansens Auditorium**

Riikka Savolainen	How policies influence voter sentiment Evidence from asylum center placements
Heléne Lundqvist	Is It Worth It? On the Returns to Holding Political Office
Fiseha Haile Gebregziabher	The Long-Run Effects of Aid and Disaggregated Aid Flows in Ethiopia

Parallel session 4B – Econometric History, and Macro unemployment

13:30-15:00 **Finn E. Kydland Auditorium**

Niels Kærgård	Georg Rasch and Modern Econometrics
Milda Norkute	Assessing the New Keynesian Phillips curve in the Euro Area using disaggregated data
Line Elvstrøm Ekner	Okun's Law with Non-linear Dynamics - a smooth transition VECM applied to the U.S. economy

Parallel session 4C - Environment and energy

13:30-15:00 **Agnar Sandmo Auditorium**

Johannes Mauritzen	The Silver Lining of Price Spikes: How electricity price spikes can help overcome the energy efficiency gap
Fredrik NG Andersson	CO2 Emissions and Economic Activity Short- and Long-Run Economic Determinants of Scale, Energy Intensity and Carbon Intensity

15:00-15:30 Coffee

15:30-17:00 Parallel sessions 5

Parallel session 5A - Labour market and labour market fluctuations

15:30-17:00 **Terje Hansen Auditorium**

Kristina Bott	Of Kids and Men: Business cycles and fertility in Norway
Karsten Albæk	Occupational segregation and the gender wage gap – an analysis of linked employer-employee data

Parallel session 5B – Spatial dependency

15:30-17:00 Finn Kydland Auditorium

Lu Liu	A spatial analysis of international stock market linkages
Norbert Schanne	The formation of experts' expectations on labour markets: Do they run with the pack?

Wednesday June 19

09:00-10:00 Invited lecture by professor Roger Bivand (Agnar Sandmo Auditorium)

10:00-10:30 Coffee

10:30-12:00 Parallel sessions 6

Parallel session 6A - Firm behaviour and labour

10:30-12:00 Terje Hansen Auditorium

Ragnhild Balsvik	Acquisitions, labour turnover and wages
Karolina Stadin	Vacancy Matching and Labor Market Conditions
Arvid Raknerud	Exit dynamics of start-up firms: Does profit matter?

Parallel session 6B - Theoretical Econometrics

10:30-12:00 Finn E. Kydland Auditorium

Robert M. Kunst	Jittered phase diagrams for seasonal patterns in time series
Juan Lin	Smooth Tests of Copula Specifications
Fredrik Sävje	Inference with the Synthetic Control Method

Parallel session 6C - Financial and monetary economics

10:30-12:00 Agnar Sandmo Auditorium

Piotr Koblowski	The behaviour of exchange rates in the Central European countries and credit default risk premiums
Matthijs Lof	Rational Speculators, Contrarians and Excess Volatility
Panagiotis Mantalos	Testing for Skewness in GARCH volatility Models for Financial Return Series

12:00-13:30 Lunch and departure