

Danish Econometric Society and Institute of Economics, Aarhus University



11th Nordic Econometric Meeting,
September 11 – 13, 2022, Sandbjerg, Denmark

Programme

Local organizers:
Henning Bunzel, Bent J Christensen, Lars Skipper

Financial support from Danmarks Nationalbank is gratefully acknowledged.

Saturday, September 10

16.00-18.00 Arrival and registration
18.00 - Open sandwiches

The last speaker is the chairman for his/her session.

Sunday, September 11

08.00-09.00 Breakfast
09.00-10.00 Registration

10.00-11.30

Contributed session I – Auditorium I

Jaan Masso, University of Tartu, Joining and exiting the value chain of multinationals and the performance of suppliers: evidence from inter-firm transaction data

Helery Tasane, Tallinn University of Technology, Regional Economic Impacts of the Øresund Cross-Border Fixed Link: Cui Bon?"

Amaresh K Tiwari, University of Tartu, Heterogeneous Productivity and Tasks Displacement. Impact of Automation and Its Aggregate Consequences: Evidence from a Catching-Up Economy

Contributed session II – ‘Brænderiet’

Olivier Cardi, Lancaster Univ. Management School, Sectoral Fiscal Multipliers and Technology in Open Economy

Alfan Mansur, University of Helsinki, “Simultaneous Identification of Fiscal and Monetary Policy Shocks”.

Dmitry Kulikov, Eesti Pank, Inflation Expectations in Phillips Curve Models for the EURO Area

12.00-14.00 Lunch

14.00-15.30

Contributed session III – Auditorium 1

Eva Rye Johansen, Aarhus University, The Labor Market Returns to Delaying Pregnancy

Christina Andersen, Aarhus University, The Consequences of Welfare Benefit Reduction for Refugee Children

Marianne Simonsen, Aarhus University. Welfare Reform: Consequences for the children.

Contributed session IV – ‘Brænderiet’

Keyan Liu, University of Helsinki, Identifying Structural Vector Autoregression via Leptokurtic Economic Shocks.

Stylianos Fountas, Univ. of Macedonia, Uncertainty and financial asset return spillovers: Are they related? Empirical evidence from three continents

Andrejs Zlobins, Bank of Latvia, Into the Universe of Unconventional Monetary Policy: State-dependence, Interaction and Complementarities

15.30-16.15 Coffee break

16.15-17.45

Contributed session V - Auditorium 1

Livvy Mitchell, Auckland Univ. Of Technology, Australia, A Policy Evaluation of Home Detention Sentencing: Evidence from New Zealand

Nadja van't Hoff, University of Southern Denmark, Limited Monotonicity and the Combined Compliers LATE

Søren Albeck Nielsen, Aarhus University, High-stake Educational Readiness Assessments and Educational Investments

Contributed session VI – ‘Brænderiet’

Boriss Siliverstovs, Bank of Latvia, What’s inside the crystal ball? Decomposing subset regressions forecasts

Alena Skolkova, CERGE-EI (Prague), Elastic-Net for Instrumental Variables Regression

Jaanika Meriküll, University of Tartu, Were jobs saved at the cost of productivity in the Covid-19 crisis

18.00 Auditorium 1 General assembly meeting

19.00 Conference Dinner

Monday, 12 2022

08.00 Breakfast

10.00-11.00

Contributed session VII – Auditorium 1

Pawel M. Krolkowski, Federal Reserve Bank of Cleveland, Sticky Wages on the Layoff Margin

Juan-Carlos Parra-Alvarez, Aarhus University, Estimation of continuous-time linear DSGE models from discrete-time measurements

12.00-14.00 Lunch

Auditorium 1 - Chairman Lars Skipper

14.00-15.30 Invited speaker: Jeffrey Smith, University of Wisconsin-Madison: "Non-sampling Variation"

15.30-16.15 Coffee break

16.15-16.45

Contributed session VIII – Auditorium I

Jonas Maibom Aarhus University, Business cycle effects on sickness absence and sickness benefit claiming

16.15-17.45

Contributed session IX– ‘Brænderiet’

Timo Teräsvirta, Aarhus University, Long Monthly European Temperature Series and the North Atlantic Oscillation

Stanislav Anatolyev, CERGE-EI (Prague, Czechia), “Nonparametric regression with clustered observations”.

Gunnar Rosenqvist, Hanken School of Economics, Modelling ultra-high frequency trade durations with ACD type of models

18.00 Dinner

22.00 Snacks

Tuesday, September 13, 2022

08.00 Breakfast and departure

Remember to hand in the key-card on the day of departure !!