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 Biró  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 – Theoretical 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 Recipiency

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 Keblowski  The behaviour of exchange rates in the Central European countries and credit default risk premiums
Matthijs Lof  Rational Speculators, Contrarians and Excess Volatility

12:00-13:30  Lunch and departure