



6th conference
«APPLIED ECONOMETRICS»
26–27 April 2024



HSE University

**The Department of Applied Economics
of the Faculty of Economic Sciences
of the National Research University «Higher School of Economics»**

Workshop “Applied Econometrics”

Seminar Organizing Committee

Avdasheva S. B. (HSE University)

Aistov A.V. (HSE University, Nizhny Novgorod)

Afanasyev M. Yu. (CEMI RAS)

Vakulenko E. S. (HSE University)

Demidova O. A. (HSE University)

Kantorovich G. G. (HSE University)

Katyshev P. K. (HSE University)

Kossova E. V. (HSE University)

Kotyrlo E. S. (HSE University)

Maksimov A. G. (HSE University, Nizhny Novgorod)

Peresetsky A. A. (HSE University) (chairman)

Ratnikova T. A. (HSE University)



Seminar sessions will be held at Pokrovskiy bulvar, 11, Build. 6, room T510

Заседания будут проходить по адресу Покровский бульвар, д. 11, стр. 6, ауд. Т510;

Проезд: Покровский бульвар, д. 11, стр.6 (корпус Т)

м. Курская:

Если на «Курской» ориентироваться сложно, выбирайте «Чкаловскую»: выход с кольцевой и с салатовой ветки под одним номером. После выхода из метро переходите на другую сторону: по подземному переходу на улицу Воронцово Поле, двигайтесь по правой стороне. Вам необходимо подняться в горку, а затем идти вдоль улицы. По правую руку от вас появится корпус Т, вход со стороны Дурасовского переулка.

или

м. Китай Город:

выход №8, после подземного перехода поверните направо: нужно дойти до Солянки, затем снова повернуть направо. Продолжайте путь вдоль дороги. Перед церковью Рождества Пресвятой Богородицы на Кулишках сверните в Подколокольный переулок и двигайтесь к улице Воронцово Поле. Корпус будет по левую сторону от вас, вход со стороны Дурасовского переулка.

Контакты, Contacts:

Холина Екатерина Александровна, Ekaterina Kholina,
+7(495) 772-95-99 ext. 28289

Романова Марина Викторовна, Marina Romanova,
+7(495) 772-95-99 ext. 27503

Шевелев Максим Борисович, Maxim Shevelev,
+7(495) 772-95-99 ext. 27498

“Applied econometrics”
The program of the conference

Friday, April 26

14.30 – 15.00 Registration

15.00 – 16.35 Regional studies and Spatial econometrics (in English)

Semerikova E., Giuseppe A., Andreas N. (HSE University, Moscow)
Estimation of spatial error quantile regression models

Zvereva V. (HSE University, Moscow) *The Impact of Regional Heterogeneity of Households on the Transmission Mechanism of the Bank of Russia's Monetary Policy: Spatial Aspect and External Shocks*

Ivanov M., Vasilyeva R. (Ural Federal University, Institute of Economics, UB RAS) *Investigating equilibrium aspects of regional unemployment heterogeneity in Russia.*

Rostislav K., Evdokimov D. (RANEPA) *The Budgetary and Financial Mechanisms Supporting Migration Processes in Russia*

16.35 – 16.55 Coffee-break

16.55 – 18.30 Microeconomic and regional studies (in English)

Vakulenko E., Gorskiy D., Kondrateva V., Trofimenko I. (HSE University, Moscow) *Nerves like Wires: Econometric Analysis of Fertility Intentions in Russia during the Period of Shocks in 2022-2023*

Khmelnitsky B., Vasilyeva R. (Ural Federal University) *Estimating the Effects of Government Maternity Support Programs on the Abortions in Russia: Regional Analysis*

Voytenkov V., Urazbaeva A. (HSE University, Moscow) *Do Childcare Subsidies Promote Undesirable Consumption Behaviours? Evidence from Russian Regional Data*

Gusev A., Afanasiev M. (CEMI RAS) *On the Possibility of Forecasting Estimates of the Economic Complexity of a Region as a Factor of Well-Being*

Saturday, April 27

10.00 – 11.40 Microeconomic studies (in English)

Lukyanova A. (HSE University, Moscow) *The Impact of Minimum Wage Policy on the Russian Labor Market: Evidence from the 2018 Increase*

Besstremyannaya G., Dasher R., Golovan S. (HSE University, Moscow) *Green technology and growth of Japanese innovative manufacturing firms*

Deeva A. (HSE University, Moscow) *Does Obesity Lead to Poverty: Evidence from Russia*

Urazbaeva A. (HSE University, Moscow) *Entrepreneurship Response to Severity of COVID-19 Restrictions*

11.40 – 12.00 Coffee-break

12.00 – 13.40 Time series analysis and macroeconomic studies (in English)

Fantazzini, Dean (MSU, MSE) *Detecting Pump-and-Dumps with Crypto-Assets: Dealing with Imbalanced Datasets and Insiders' Anticipated Purchases*

Pogorelova P. (HSE University, Moscow) *Investigation of the Impact of Uncertainty Indicators on Bitcoin Volatility using ARDL Model*

Sinitsyn P. (MSU) *Econometric Modeling of Financial Assets Price Dynamics Based on Markov-Switching Cointegration Regression.*

13.40 – 14.40 Lunch

14.40 – 15.55 Methodological issues of modern econometric tools (in English)

Safonov A. (HSE University, Moscow) *Testing for Market Efficiency under Heavy-tailed Data: Generalization of the Ljung-Box Test*

Skougarevskiy D. (European University at St. Petersburg) *Russian Household Income Surveys: Ensuring Data Quality*

Kasianova K. (RANEPA) *Hierarchical Modeling of the Russian Rail Freight Volume Dynamics under the Data Availability Limitations*

15.55 – 16.10 Coffee-break

16.10 – 17.25 Applied macroeconomics (in English)

Shchankina A., Demidova O. (HSE University, Moscow) *Interest Rate Channel of Monetary Transmission to Mortgage Rates In Russian Regions*

Bannikova V. (MSU) *On the Assessing Impact of the Press-releases of the Bank of Russia on Interest Rates: the Heterogeneity of Events Matters*

Smirnov A. (European University at Saint Petersburg) *Trade Liberalization and Human Capital Accumulation*

17.25 – 17.40 Coffee-break

17.40 – 18.55 Econometric studies and Economic policy (in English) Applied macroeconomics

Salov A., Semerikova E. (HSE University, Moscow) *Agglomeration Effects, Transport and Productivity in Saint Petersburg Metropolitan Area*

Stavniychuk A., Markova O. (MSU) *In a Tight Grip: Effect of Changes in Antitrust Regulation*

Yuzhakov D., Larin A. (HSE University, Nizhny Novgorod) *Impact of Antitrust Authorities on Mergers and Acquisitions*

18.55 Closing

Aistov A. V. (HSE University, NN), Maksimov A. G. (HSE University, NN) *Final Notes.*

Information on META-2023 Conference in Nizhnii Novgorod.

Informal communication. Buffet reception



Contacts and Affiliations of Seminar Participants

<i>Afanasiev Mikhail</i>	CEMI RAS, Moscow	miafan@cemi.rssi.ru
<i>Arbia Giuseppe</i>	Catholic University of the Sacred Heart, Rome, Italy	giuseppe.arbia@rm.unicatt.it
<i>Aistov Andrey</i>	HSE University, Nizhniy Novgorod	aaistov@hse.ru
<i>Avdasheva Svetlana</i>	HSE University, Moscow	avdash@hse.ru
<i>Bannikova Viktoriia</i>	Moscow State University	yan.nika.dex@yandex.ru
<i>Besstremyannaya Galina</i>	HSE University, Moscow	gbesstremyannaya@hse.ru
<i>Demidova Olga</i>	HSE University, Moscow	demidova@hse.ru
<i>Deeva Anastasiia</i>	HSE University, Moscow	tupik.volkova@yandex.ru
<i>Fantazzini Dean</i>	MSU	fantazzini@mse-msu.ru
<i>Golovan Sergei</i>	New Economic School, Moscow	sgolovan@nes.ru
<i>Gorskiy Dmitriy</i>	HSE University, Moscow	d.gorskiy8@gmail.com
<i>Gusev Aleksei</i>	CEMI RAS, Moscow	gusevalexeyal@yandex.ru
<i>Dasher Richard</i>	Stanford University, USA	gbesstremyannaya@hse.ru
<i>Evdokimov Dmitriy</i>	RANEPA	evdokimov-dy@ranepa.ru
<i>Ivanov Maksim</i>	Ural Federal University	m.v.ivanov1@urfu.me
<i>Kasianova Ksenia</i>	RANEPA	xeniakasianova@gmail.com
<i>Khmelnitsky Bogdan</i>	Ural Federal University	Bogdan.Khmelnitsky@urfu.me
<i>Kondrateva Valeria</i>	HSE University, Moscow	vpkondrateva@edu.hse.ru
<i>Kossova Elena</i>	HSE University, Moscow	ekossova@hse.ru
<i>Kotyrla</i>	HSE University,	ekotyrla@hse.ru

<i>Elena</i>	Moscow	
<i>Larin Alexander</i>	HSE University NN	alarin@hse.ru
<i>Lukyanova Anna</i>	HSE University, Moscow	alukyanova@hse.ru
<i>Maksimov Andrey</i>	HSE University, Nizhniy Novgorod	amaksimov@hse.ru
<i>Markova Olga</i>	MSU	oamarkova@econ.msu.ru
<i>Nastanky Andreas</i>	Humboldt University of Berlin	andreas.nastansky@hwr-berlin.de
<i>Peresetsky Anatoly</i>	HSE University, Moscow	aperesetsky@hse.ru
<i>Pogorelova Polina</i>	HSE University, Moscow	pvpogorelova@hse.ru
<i>Rostislav Ksenia</i>	RANEPA, Moscow	kseniya_borzyh@mail.ru
<i>Salov Anton</i>	HSE University, Moscow	anthony-971@yandex.ru
<i>Safonov Anton</i>	HSE University, Moscow	safonoff.v-a2016@yandex.ru
<i>Semerikova Elena</i>	HSE University, Moscow	lena.sem7@mail.ru
<i>Sinitsyn Pavel</i>	MSU	pavel.sinitcyn@gmail.com
<i>Skougarevskiy Dmitriy</i>	European University at St. Petersburg	dskougarevskiy@eu.spb.ru
<i>Skrobotov Anton</i>	Gaidar Institute, RANEPA, St. Petersburg State University	antonskrobotov@gmail.com
<i>Smirnov Andrei</i>	European University at St. Petersburg	exofone27@gmail.com
<i>Shchankina Anna</i>	HSE University, Moscow	annachankina@yandex.ru
<i>Stavniychuk Anna</i>	MSU	annastavnychuk@gmail.com
<i>Trofimenko Ilya</i>	HSE University, Moscow	troila024@gmail.com
<i>Urazbaeva Alina</i>	HSE University, Mosco	aurazbaeva@hse.ru
<i>Vakulenko Elena</i>	HSE University, Moscow	evakulenko@hse.ru

<i>Vasilyeva Rogneda</i>	Institute of Economics Ural Branch of the RAS	vasilyeva.ri@uiec.ru
<i>Voytenkov Valentin</i>	HSE University, Moscow	vavoytenkov@edu.hse.ru
<i>Yuzhakov Dmitriy</i>	HSE University, Moscow	dayuzhakov@edu.hse.ru
<i>Zvereva Valeriia</i>	HSE University, Moscow	zverevavaleria89@gmail.com

