8th conference

«APPLIED ECONOMETRICS»

24–25 April 2026

HSE University

The Department of Applied Economics

of the Faculty of Economic Sciences

of the National Research University «Higher School of Economics»

Conference “Applied Econometrics”

Organizing Committee

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Peresetsky A. A. (HSE) (chairman)
Pogorelova P.V. (HSE)
Ratnikova T. A. (HSE)
Skrobotov A. A. (HSE)

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.

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“Applied econometrics”

The program of the conference

Friday, April 24

9.30 – 10.00 Registration

10.00 – 11.35 Financial econometrics and Macroeconomic studies (in English)

Baranov Yaroslav (MSU), Magzhanov Timur (Bocconi University). *Systematic errors in the U.S. Federal Reserve Board's macroeconomic forecasts*

Ivanova Anna (HSE), Magzhanov Timur (Bocconi University). *Systematic forecast errors of analysts and money market participants regarding the interest rate*

Kolesnikov Sergei (CEMI RAS). *Hidden economic inactivity: Identifying women's labor market non-participation in russia in a model with partial observability*

Salkov Ivan (HSE), Beiseuov Kalimzhan (HSE University), Magzhanov Timur (Bocconi University). *Systematic errors in market-implied expectations of commodity and currency prices*

11.35 – 11.55 Coffee-break

11.55 – 13.30 Financial econometrics (in English)

Chuikin Nikita (HSE), Borzykh Dmitry (HSE). *Automatic detection of structural breaks in GARCH models using genetic algorithms*

Beiseuov Kalimzhan (HSE). *Identifying Fed information shocks using stock returns sensitivity to macroeconomic news*

Gribov Stepan (HSE). *The role of news sentiment in asset management of mutual funds*

Alekseeva Maria (HSE; Bank of Russia). *Macroprudential policy and systemic risk management: does bank size matter? Evidence from BRICS countries*

13.30 – 14.30 Lunch

14.30 – 15.20 Plenary session (in English)

Barassi Marco (Birmingham Business School University House University of Birmingham). *Single-index continuous threshold regression in heterogeneous panel data with interactive fixed effects*

15.20 – 15.35 Coffee-break

15.35 – 17.10 Regional studies (in English)

Fantazzini Dean (MSU), Kurbatskii Alexey (MSU). *Nowcasting and forecasting Russian regional CPI: Sparse models and the time-varying value of online data*

Demidova Olga (HSE), Kazakova Svetlana (HSE). *The Impact of ICT on the Inclusiveness of Russian regions*

Rodionov Nikita (HSE). *Forecasting birth rates in Russian regions based on the SARIMAX model using search query statistics*

Furmanov Kirill (CEMI RAS), Predvoditeleva Marina (HSE), Balaeva Olga (HSE). *2018 FIFA World Cup and technical efficiency of hotel industry in Russian regions*

17.10 – 17.30 Coffee-break

17.30 – 18.40 Macroeconomic studies (in English)

Krotova Julia (Bank of Russia). *Uncertainty of inflation expectations and financial literacy: Evidence from Russia*

Ipatova Irina (CMASF). *Modeling total factor productivity and its components for Russia from efficiency and technology development factors*

Saturday, April 25

10.30 – 12.05 Macroeconomic studies (in English)

Ratnikova Tatyana (HSE), Shelepov Alexander (HSE). *Who trades happily in Russia?*

Smirnov Andrei (European University at St. Petersburg). *Trade liberalization and human capital in developing countries: synthetic DiD approach*

Bannikova Victoria (MSU). *Predictability of monetary surprises*

Belyakov Anton (Bank of Russia), Grishchenko Vadim (Bank of Russia), Priimak Irina (MSU). *The relationship between unemployment and demand in panel data: Accounting for omitted variables in Okun's Law*

12.05 – 12.25 Coffee-break

12.25 – 13.35 Methodological issues of modern econometric tools (in English)

Begicheva Svetlana (Ural State University of Economics). *Spatially adjusted DEA: Correcting efficiency estimates for spatial interactions*

Gluschenko Konstantin (Novosibirsk State University; Institute of Economics and Industrial Engineering SB RAS). *Nonlinear unit-root test for series with a structural break*

Eliseev Alexander (Bank of Russia), Seleznev Sergei (Bank of Russia). *Fake Date Tests: Can we trust in-sample accuracy of Large Language Models in macroeconomic forecasting?*

13.35 – 14.35 Lunch

14.35 – 16.10 Applied microeconomics (in English)

Besstremyannaya Galina (HSE). *Eco-innovation and growth of Japanese manufacturing firms*

Kotyrlo Elena (HSE). *The Role of media in the effect of the Russian maternity capital on fertility*

Vakulenko Elena (HSE). *Does regional maternity capital increase fertility? Empirical evidence from Russia*

Boscolo Fiore (HSE), Ivan Stankevich (HSE). *Impact of automated traffic enforcement cameras on accident frequency and severity: Evidence from Moscow highways*

16.10 – 16.30 Coffee-break

16.30 – 17.40 Microeconometric studies (in English)

Byvaltseva-Stankevich Anastasia (HSE). *Impact of the 2022 shock on the faculty age structure at Russian universities*

Ladkat Sunny (Indian Institute of Technology Hyderabad, India) Karan Babbar (Plaksha University, India), Gaurav Dhamija (Indian Institute of Technology, Hyderabad, India). *A lopsided bargain: Women's employment and the persistent gender gap in unpaid work in India*

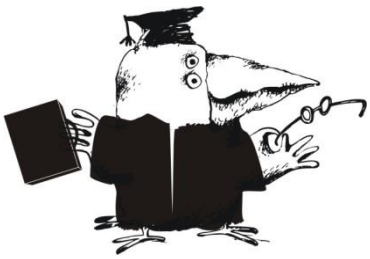
Kosorukova Mariia (HSE). *Treatment effects of higher education on the probability of being overweight: Comparison of parametric and nonparametric approaches*

17.40 Closing

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

Information on META-2026 Conference in Nizhny Novgorod.

Informal communication. Buffet reception.



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