



Economic and Social Research Council
Shaping Society



London Interdisciplinary Social Science
Doctoral Training Partnership

4th QMUL Economics and Finance Workshop for PhD & Post-doctoral students

26th – 27th May, 2022

Time Zone: BST

Conference Organisers:

Elisabet Kemp Stefansdottir, Yufei Li, Fereshteh Mohseninejad, Laura Pérez Cervera,
Hanifa Pilvar, Gabriel Bracons, Tommaso Tornese, Pengzhan Qian and Dan Xie

Programme

Day 1 – Thursday 26th May

9:00-9:30 Registration and breakfast: Graduate Centre - 4th floor

9:30-11:00 **Parallel Sessions**

Applied Microeconomics: Graduate Centre - 1st floor [GC 101]

Ursula Mello (IAE-CSIC & Barcelona School of Economics):

“Affirmative Action and Demand for Schooling: Evidence from Nationwide Policies”

Discussant: Elisabeth Leduc

Viola Salvestrini (Queen Mary University of London):

“Early Exposure to Entrepreneurship and the Creation of Female Entrepreneurs”

Discussant: Ursula Mello

Chair: Eugenio Merlano

Econometrics: Graduate Centre - 2nd floor [GC 204]

Pierluigi Vallarino (University of Aarhus):

“Combining Dynamic Conditional Quantile Functions with a View Towards Tail Risk Management”

Discussant: Charisios Grivas

Jiaying Wu (Brunel University London):

“The Short- and Long-run Cyclical Variation of the Cross-asset Nexus: MIDAS Evidence on Financial and Financialised Assets”

Discussant: Pierluigi Vallarino

Chair: Yufei Li

Macroeconomics: Graduate Centre - 2nd floor [GC 222]

Marta Morazzoni (Universitat Pompeu Fabra):
“*Student Debt and Entrepreneurship in the US*”

Discussant: Tallon Howie

Filippo Maurici (Tor Vergata University of Rome):
“*Firm Heterogeneity, Financial Frictions and Ambiguity*”

Discussant: Marta Morazzoni

Chair: Chiara Bernardi

11:00-11:30 Coffee Break: Graduate Centre - 4th floor

11:30-12:45 Keynote Speech: Graduate Centre - Ground floor [Peston LT]
Professor Abi Adams-Prassl (University of Oxford)
“*Violence Against Women at Work: Victim and Firm Effects*”

12:45-14:00 Lunch: Graduate Centre - Ground floor

14:00-15:15 Keynote Speech: Graduate Centre - Ground floor [Peston LT]
Professor Manuel Arellano (CEMFI)
“*Nonlinear Income and Consumption Dynamics: Heterogeneity and Aggregate Effects*”

15:15-15:45 Coffee Break: Graduate Centre - 4th floor

15:45-17:15 **Parallel Sessions**

Econometrics: Graduate Centre - 2nd floor [GC 204]

Charisios Grivas (Birkbeck University):
“*Testing For Time-Varying Exogeneity: A Bootstrap Approach*”

Discussant: Yufei Li

Yufei Li (Queen Mary University of London):
“*Further Notes on Heteroskedastic Noises*”

Discussant: Boucher Hippolyte

Chair: Jiaying Wu

Macroeconomics: Graduate Centre - 2nd floor [GC 222]

Morgane Richard (University College London):
“*Durable Consumption during the Great Recession: the Role of Ex-ante Heterogeneity*”

Discussant: Pengzhan Qian

Kenza Ellass (Aix-Marseille Université):
“*The Multiple Dimensions of Selection into Employment*”

Discussant: Chiara Bernardi

Chair: Paula Cesana

Finance: Graduate Centre - 1st floor [GC 114]

Johannes Ziegler (University of Augsburg):

“Codetermination, Price Competition and Firm Value”

Discussant: Benjamin Grosse-Rueschkamp

Benjamin Grosse-Rueschkamp (Frankfurt School of Finance & Management):

“Universal Banks and Firm Debt Structure”

Discussant: Johannes Ziegler

Chair: Gabriel Bracons Font

20:00 Dinner (by invitation): The Empress

130 Lauriston Road, London, E9 7LH

Day 2 – Friday 27th May

9:00-9:30 Breakfast: Graduate Centre - 4th floor

9:30-11:00 **Parallel Sessions**

Applied Microeconomics: Graduate Centre - 1st floor [GC 101]

Wenhao Cheng (University College London):

“Forced Opening and Enhanced Kinship Network: Evidence from Pre-modern China”

Discussant: Gianni Marciante

Gianni Marciante (University of Warwick):

“When Nation Building Goes South: Draft Evasion, Government Repression, and the Origins of the Sicilian Mafia”

Discussant: Laura Pérez Cervera

Chair: Antonio José León Fernandez

Econometrics: Graduate Centre - 2nd floor [GC 204]

Francesco Fusari (University of Surrey):

“Identifying Monetary Policy Shocks Through External Variable Constraints”

Discussant: Lukas Hack

Lukas Hack (University of Mannheim):

“Systematic Monetary Policy and the Effects of Government Spending”

Discussant: Francesco Fusari

Chair: Boucher Hippolyte

Finance: Graduate Centre - 1st floor [GC 114]

Julian Ashwin (University of Oxford and Nuffield College):

“Financial News Media and Volatility: Is There More to Newspapers than News?”

Discussant: Artur Doshchyn

Artur Doshchyn (University of Oxford):

“Sinking Ships: Asset Prices and the Predictability of Returns on Shipping in Recessions”

Discussant: Julian Ashwin

Chair: Gabriel Bracons Font

11:00-11:30 Coffee Break: Graduate Centre - 4th floor

11:30-13:00 **Plenary Session: Graduate Centre - 6th floor [Montagu LT, GC 601]**

Tiffanie Perrault (Université de Montréal):

"Flying High? Legalization and the Black Market for Cannabis"

Discussant: Dr. Simon Franklin

Lucas Argentieri Mariani (ERSA & University of Milano-Bicocca):

"Government-owned Banks and Development: on Unintended Consequences of Bank Privatizations"

Discussant: Dr. Thomas Mosk

13:00-14:00 Lunch: Graduate Centre - 4th floor

14:00-15:30 **Parallel Sessions**

Applied Microeconomics: Graduate Centre - 1st floor [GC 101]

Stefan Leeffers (Nova School of Business and Economics):

"Preparing for Urban Floods in Mozambique: A Field Experiment on Risk Communication"

Discussant: Eleonora Alabrese

Eleonora Alabrese (University of Warwick):

"Bad Science: Retractions, Citations and Media Coverage"

Discussant: Ezgi Kurt

Chair: Viola Salvestrini

Econometrics: Graduate Centre - 2nd floor [GC 204]

Boucher Hippolyte (Toulouse School of Economics):

"Testing the Distributional Assumptions on Random Coefficients in the Differentiated Products Demand Model"

Discussant: Luther Yap

Luther Yap (Princeton University):

"Design-Based Justification for Clustering with Multiway Assignment"

Discussant: Jiaying Wu

Chair: Pierluigi Vallarino

Macroeconomics: Graduate Centre - 2nd floor [GC 222]

Lukas Nord (EUI Florence):

"Shopping, Demand Composition, and Equilibrium Prices"

Discussant: Tsung-Hsien Li

Tsung-Hsien Li (University of Mannheim):

"The Payday Loan Puzzle: A Credit Scoring Explanation"

Discussant: Lukas Nord

Chair: Giacomo Carlini

15:30-16:00 Coffee break: Graduate Centre - 4th floor

16:00-18:15 **Parallel Sessions**

Applied Microeconomics: Graduate Centre - 1st floor [GC 101]

Elisabeth Leduc (Université libre de Bruxelles):

"Home Work: Exploring the Effectiveness of Subsidized Domestic Services and their Unintended Impact on Disability Insurance"

Discussant: Hanifa Pilvar

Minji Bang (University of Pennsylvania):

"Job Flexibility and Household Labor Supply: Understanding Gender Gaps and the Child Wage Penalty"

Discussant: Shadi Farahzadi

Shadi Farahzadi (London School of Economics):

"Marry or Avoid? The Integration of Muslims in the UK"

Discussant: Yuting Wang

Chair: Gabriel Chaves Bosch

Macroeconomics: Graduate Centre - 2nd floor [GC 222]

Dan Xie (Queen Mary University of London):

"China's Manufacturing Pollution, Environmental Regulation and Trade"

Discussant: Philipp Ludwig

Philipp Ludwig (KU Leuven):

"Export Entry and Network Interactions - Evidence from the Belgian Production Network"

Discussant: Luis G. Hernandez-Roman

Luis G. Hernandez-Roman (University of Warwick):

"The Global Transmission of US Trade Policy Uncertainty Shocks"

Discussant: Dan Xie

Chair: Pengzhan Qian