1st QMUL Economics and Finance Workshop
for PhD & Post-doctoral students
21st – 22nd June; Mile End Road E1 4NS

Programme

Thursday 21st June

9:00-9:30  Registration and breakfast: Graduate Centre, 5th floor

Plenary Sessions: Bancroft Building: David Sizer Lecture Theatre

9:30-10:30  Key Note: Prof. Morten Ravn (University College London)
"Macroeconomic Fluctuations with HANK & SAM: An Analytical Approach"

10:30-11:15  Plenary Session: Bo Hu (Tinbergen Institute)
"Why do big firms pay more for performance?"
Discussant: S. Laczó

11:15-11:45  Coffee Break: Bancroft Building, 3rd floor

11:45-12:30  Plenary Session: Sebastian Doerr (University of Zurich):
"Collateral, Misallocation, and Aggregate Productivity: Evidence from the U.S. Housing Boom"
Discussant: A. Bonfiglioli

12:30-13:45  Lunch: Graduate Centre, 5th floor

Plenary Sessions: Bancroft Building: David Sizer Lecture Theatre

13:45-14:30  Plenary Session: Jose Gallegos (Institute for International Economic Studies)
"A GVAR - IV with high frequency identification for monetary policy in the Euro-Area"
Discussant: H. Mumtaz

14:30-15:30  Key Note: Prof. Guy Michaels (London School of Economics)
"Individual Consequences of Occupational Decline"

15:30-16:10  Coffee Break: Graduate Centre, 5th floor

16:10-17:40  Parallel Sessions: Graduate Centre - 1st floor

Applied Microeconomics [Room 102]

Manuel Davila (University College London):
"Male-Female Earnings Inequality and Divorce Rates: Evidence from Mexico"
Discussant: B. Petrongolo

Robson Tigre (University of Bologna):
"Educated candidates and efficient bureaucrats"
Discussant: C. Gennaioli
Macroeconomics [Room 103]

Antoine Arnoud (Yale University)
"Automation Threat and Wage Bargaining"
Discussant: S. Blanas

Yu Sun (London School of Economics):
"Long-term decision making under the threat of earthquakes"
Discussant: F. De Pace

Finance [Room 104]

Yapei Zhang (HEC Paris):
"Seeking Skewness: Portfolio Choice of Retail Investors"
Discussant: A. Kontogiorghes

Jialu Shen (Imperial College London):
"Countercyclical Risk and Portfolio choice over the Life cycle: evidence and theory"
Discussant: K. Hiraki

19:15-22:00 Dinner (by invitation): The Empress Restaurant,
130 Lauriston Rd,
London,
E9 7LH
Friday 22nd June

9:00-9:30 Breakfast: Graduate Centre - 5th floor

9:30-11:00 Parallel Sessions: Graduate Centre - 1st floor

Applied Microeconomics [Room 102]

Asma Benhenda (Paris School of Economics):
"Absence, substitutability and productivity: Evidence from teachers"
Discussant: R. Weisser

Caroline Chuard (University of Zurich):
"Womb at Work: The Impact of Maternal Labor Market Participation on Newborn Health"
Discussant: F. Cornaglia

Macroeconomics [Room 103]

Carlo Galli (University College London):
"Debt Crises and Government Policy"
Discussant: R. Zaman Sharmi

Francisco Queirós (Universitat Pompeu Fabra):
"Asset Bubbles and Product Market Competition"
Discussant: X. Mateos-Planas

Econometrics [Room 104]

Ioannis Korkos (University of Essex):
"Bootstrap Unit Root Testing for Explosive Behaviour using Covariates"
Discussant: L. Giraitis

Christian Höynck (Universitat Pompeu Fabra):
"Network Effects of Oil Price Shocks"
Discussant: A. Volpicella

11:00-11:20 Coffee Break: Graduate Centre - 5th floor

11:20-12:50 Parallel Sessions: Graduate Centre - 1st floor

Applied Microeconomics [Room 102]

Milena Djourelova (Universitat Pompeu Fabra):
"Do Words Matter? Evidence from AP’s Ban of Illegal Immigrant"
Discussant: E. Pasini

Riccardo Ciacci (European University Institute):
"The effect of unilateral divorce on prostitution: evidence from divorce laws in US states"
Discussant: F. Fasani

Microeconomic Theory [Room 103]

Clement Minaudier (London School of Economics):
"Transparency and persuasion: The impact of preliminary information on informational lobbying"
Discussant: C. Tyson

Elias Bouacida (Paris School of Economics):
"Choice Correspondences: a Theoretical and an Empirical Study"
Discussant: D. Caliari

Econometrics/Finance [Room 104]
Jonas Striaukas (Université catholique de Louvain):
"MIDAS-PRO-LASSO: Mixed frequency Data regression models with parameter profiling and LASSO"
Discussant: T. Yamamura

Elisa Pazaj (Cass Business School):
"Time varying exposure to permanent and short term risk and stock price momentum"
Discussant: F. Calonaci

13:00-14:00 Lunch: Graduate Centre - 5th floor

14:00-15:30 Parallel Sessions: Graduate Centre - 1st floor

Microeconomic Theory [Room 103]

Kym Pram (European University Institute):
"Learning and Evidence in Principal Agent Environments"
Discussant: A. Ivanov

Moritz Mosenhauer (University of Glasgow):
"Biased Managers and Management-by-Exception"
Discussant: M. Jalloul

Finance [Room 104]

Alessandro Ferrari (European University Institute):
"Bank funding and risk taking"
Discussant: G. Vecchio

Carolina Lopez-Quiles Centeno (European University Institute):
"Deposit Insurance and Bank Risk-Taking"
Discussant: T. Harris

15:30-15:50 Coffee Break: Graduate Centre - 5th floor

15:50-17:20 Parallel Sessions: Graduate Centre - 1st floor

Applied Microeconomics [Room 102]

Ravi Somani (University College London):
"The public-private wage premium and bureaucrats selection"
Discussant: S. Axbard

Matteo Sandi (London School of Economics (CEP)):
"Age in cohort, school indiscipline and crime: regression discontinuity estimates for Queensland"
Discussant: L. Neri

Macroeconomics [Room 103]

Alistair MacAulay (University of Oxford)
"Rational Inattention and Multiple Equilibria"
Discussant: E. Palombo

Cristina Angelico (Bocconi University):
"Household expectations and the credit cycle"
Discussant: T. Senga
Mile End Campus

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- Peter Landin Building (Computer Science)  6
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- The People's Palace/Great Hall  16
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Residential

- Albert Stern Cottages  3
- Albert Stern House  1
- Beaumont Court  53
- Chapman House  43
- Chesney House  45
- Creed Court  57
- France House  55
- Felden House  46
- Hatton House  40
- Ifor Evans Place  2
- Lindop House  21
- Lodge House  50
- Lynden House  59
- Maurice Court  58
- Maynard House  44
- Pooley House  60
- Selincourt House  51
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Facilities

- Advice and Counselling Service  27
- Housing Hub  48
- Bookshop  22
- Careers Centre  19
- Clock Tower  20
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- The Curve (R)  47
- Disability and Dyslexia Service  31
- Drapers' Bar and Kitchen (R)  8
- Canalside  63
- Ground Cafe (R)  33
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- IT Services  19
- Mucci's (R)  29
- Occupational Health Service/Student Health Service  28
- Octagon  19a
- Portering and Postal Services  17
- Qmotion Health and Fitness Centre
- Santander Bank  62
- Security  38/54
- St Benet's Chaplaincy  23
- Students' Union Hub  34
- Student Enquiry Centre  19
- Village Shop  52
- Westfield Nursery  11

Information

- Visitors who require further information or assistance should please go to the main reception in the Queens' Building.
- The smoking of cigarettes or tobacco products are only permitted at designated smoking areas / shelters indicated on this map.
- Electronic cigarettes permitted on outside spaces only.
- These premises are alarmed and monitored by CCTV; please call Security on +44 (0)20 7882 5000 for more information.

Key

- Library/bookshop
- Fitness centre
- Refreshment: Bar/Eatery/Coffee place
- Staff car park
- Bicycle parking
- Bicycle lockers
- Cash machine
- Smoking area / shelter