





2nd QMUL Economics and Finance Workshop for PhD & Post-doctoral students

 $23^{\rm rd}-24^{\rm th}$ May; Mile End Road E1 4NS

Programme

Thursday 23rd May

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

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

Applied Microeconomics [Room 114]

Martin Fernandez Sanchez (Paris School of Economics): "Mass Migration and Education over a Century: Evidence from the Galician Diaspora in Latin America"

Discussant: E. Facchetti

Samuel Nocito (LUISS): "The Effect of a University Degree in English on International Labour Mobility" Discussant: L. Neri

Finance [Room 104]

Lorenzo Schonleber (Frankfurt School of Finance and Management): "Expected Correlations, Value Factor Returns and Growth Options"

Nuno Clara (London Business School): "Demand Elasticities, Nominal Rigidities and Asset Prices"

Discussant: M. Mirshahi

Discussant: K. Hiraki

11:00-11:30 Coffee Break: Graduate Center, 5th floor

Keynote Speakers: Graduate Center: Peston Lecture Theatre

- 11:30-12:45 Key Note: Prof. **Francesco Caselli** (London School of Economics) "Incentive-Compatible Cooperatives"
- 12:45-14:00 Lunch: Graduate Centre, 5th floor
- 14:00-15:15 Key Note: Prof. Jerome Adda (Bocconi University) "There's More to Marriage than Love: The Effect of Legal Status and Cultural Distance on Intermarriages and Separations"
- 15:15-15:45 Coffee Break: Graduate Centre, 5th floor

15:45-18:00 Parallel Sessions: Graduate Centre - 1st floor

Econometrics [Room 105]

Aubrey Poon (University of Strathclyde):	
"Variational Bayesian Inference in Large Autoregressions with	Hierarchical Shrinkage"
	Discussant: F. Marotta
Marta Boczon (University of Pittsburgh):	
"Balanced Growth Approach to Forecasting Recessions"	
	Discussant: A. Poon

Alessio Volpicella (Queen Mary University of London): "SVARs Identification through Bounds on the Forecast Error Variance" Discussant: M. Boczon

Microeconomic Theory [Room 104]

Daniel Habermacher (University of Warwick): "Authority and Information Acquisition in Cheap Talk with Informational Interdependence"

Discussant: L. Zamboni

Jianxun Lyu (University of Edinburgh): "Heterogeneity in Cognition and Equilibrium Switching in Coordination Games" Discussant: D. Habermacher

Macroeconomics [Room 114]

Horng Chern Wong (University of Warwick) "Wage Determination Across Firms"

Discussant: A. Ruggieri

Alexander Copestake (University of Oxford): "Input Shock and Quality: Investigating the Impacts of the China Trade Shock on South Asian Manufacturing Firms"

Discussant: Y. Papadakis

20:00

Dinner (by invitation): The Empress Restaurant, 130 Lauriston Rd, London,

E9 7LH

Friday 24th May

9:00-9:30	Breakfast: Graduate Centre - 5th floor	
	Plenary Sessions: Graduate Center: Peston Lecture Theatre	
9:30-10:15	Plenary Session: Alexia Delfino (London School of Economics)	
	"Identity, Information and the Choice of Occupation: Experimental Evidence on Men in Pink-Collar Jobs"	
	Discussant: Professor M. Manacorda	
10:15-11:00	Plenary Session: Alessandro Ruggieri (Universitat Autonoma de Barcelona):	
	"Trade and Labor Market Institutions: a Tale of two Liberalizations"	
	Discussant: Professor T. Lee	
11:00-11:30	Coffee Break: Graduate Centre - 5th floor	
11:30-13:00	Parallel Sessions: Graduate Centre - 1st floor	
	Applied Microeconomics [Room 114]	
	Elena Lucchese (University of Bologna): "Slacking-off or just tired? Work-shift and Workers Productivity in the Emergency De- partment"	
	Discussant: S. Ferro Chiara Serra (European University Institute): "Medium-term Effect of Cesarean Delivery: a Natural Experiment" Discussant: R. Di Leo	
	Macroeconomics [Room 104]	
	Sevim Kosem (London School of Economics): "Income Inequality Mortgage Debt and House Prices" Discussant: A. Capolongo Anna Rogantini Picco (European University Institute):	
	"Macro Uncertainty and Unemployment Risk" Discussant: O. Pericon	
	Econometrics [Room 105]	
	Jonathan Iworiso (University of Essex): "On the Directional Predictability of Equity Premium Using Sophisticated Machine Learn- ing Techniques"	
	Discussant: C. Sun Chuanping Sun (Queen Mary University of London):	
	"Regularising the Factor Zoo with OWL: a Correlation-Robust Machine Learning Approach"	
	Discussant: J. Iworiso	
13:00-14:00	Lunch: Graduate Centre - 5th floor	
14:00-15:30	Parallel Sessions: Graduate Centre - 1st floor	

Microeconomic Theory [Room 105]

Eileen Tipoe (Oxford University): "Price Inattention: a Revealed Preference Characterisation"

Daniele Caliari (Queen Mary University of London): "Just Noticeable Difference, Stochastic Transitivity and Additive Perturbed Utility" Discussant: J. Lvu

Applied Microeconomics [Room 114]

Alessio Romarri (University of Barcelona): "The Effects of Internet Availability on Political Outcomes and Attitudes towards Immigrants"

Discussant: S. Nocito

Elisabetta Pasini (Queen Mary University of London): "Migration and Competition for Schools: Evidence from Primary Education in England" Discussant: M.F. Sanchez

Macroeconomics [Room 104]

Angela Capolongo (Université Libre de Bruxelles) "Cyclical Behavior of Markups: Theory and Firm-Level Evidence"

Edoardo Palombo (Queen Mary University of London): "Policy Uncertainty in Brexit UK"

Discussant: A.R. Picco

Discussant: I. Varotto

- 15:30-15:50 Coffee Break: Graduate Centre - 5th floor
- 15:50-17:20 Parallel Sessions: Graduate Centre - 1st floor

Applied Microeconomics [Room 114]

Riccardo Di Leo (University of Warwick): "The Determinants and Career Implications of Maternity Leave Uptake in UK Academia" Discussant: A. Delfino

Fabrizio Core (London School of Economics): "Emergency Contraception and Women's Participation to Innovative Entrepreneurship" Discussant: C. Serra

Finance [Room 104]

Ioana Neamtu (Amsterdam School of Economics): "Instabilities of two-layered CoCo Capital Structures"

Adrian Lam (Imperial College Business School): "Employee Rights and Shareholder Value"

Discussant: Y. Song

Discussant: D.E. Iweze

Discussant: D. Caliari

Mile End Campus

Educational/Research

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Peter Landin Building (Computer Science)	6
Engineering Building	15
G.E. Fogg Building	13
G.O. Jones Building	25
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Joseph Priestley Building	41
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Lindop House	21
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(i) 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

Engineering Building construction site Building closed for major refurbishment

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