



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. Kontoghiorghes

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. Caliani

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

Graduate Centre: n.18
 Bancroft Building: n.31

Mile End Campus

Educational/Research	
ArtsOne	37
ArtsTwo	35
Arts Research Centre	39
Bancroft Building	31
Bancroft Road Teaching Rooms	10
Peter Landin Building (Computer Science)	6
Engineering Building	15
G.E. Fogg Building	13
G.O. Jones Building	25
Geography	26
Informatics Teaching Laboratories	5
Joseph Priestley Building	41
Library	32
Law	36
Lock-keeper's Cottage	42
Occupational Health and Safety Directorate	12
The People's Palace/Great Hall	16
Queens' Building	19
Scape Building	64
Temporary Building	61
Graduate Centre	18

Residential	
Albert Stern Cottages	3
Albert Stern House	1
Beaumont Court	53
Chapman House	43
Chesney House	45
Creed Court	57
France House	55
Feilden 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
Varey House	49

Facilities	
Advice and Counselling Service	27
Housing Hub	48
Bookshop	22
Careers Centre	19
Clock Tower	20
CopyShop	56
The Curve	47
Disability and Dyslexia Service	31
Drapers' Bar and Kitchen	8
Canalside	63
Ground Café	33
The Hive	24
Infusion	9
IT Services	19
Mucci's	29
Occupational Health Service/ Student Health Service	28
Octagon	19a
Portering and Postal Services	17
Qmotion Health and Fitness Centre Sports Hall	7
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

Engineering Building construction site 14

Building closed for major refurbishment 4

