32nd Australia New Zealand Econometric Study Group Meeting

Event Details

Date: 9 February 2024

Venue: 3rd Floor, The Treasury, 1 The Terrace, Wellington

Note: The elevators to the Treasury are on the South End of the Ground Floor Atrium (on the right as you enter from the Terrace). The 3rd floor needs to be selected on the consoles *before* entering the lifts.

Sponsors

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Welcome

Please note, each presentation has 25 minutes allocated in total, allowing 5 minutes to move to the next presenter. Presenters: 15 minutes. Discussants: 5 minutes. Group discussion: 5 minutes.

8:15 – 8:45 am	Doors open and morning coffee
8:45 – 8:50 am	**Welcome and health and safety** – John McDermott and Christie Smith Please be seated by 8:45 am in Room 3.30 / 3.31
8:50 – 9:00 am	**Introduction** by Professor Peter C.B. Phillips, Yale University, Chair of the 2023 Australia New Zealand Econometric Study Group (ANZESG)

Session 1 Chair: John McDermott
Room 3.30 / 3.31

9:00 – 9:30 am	**Paper name-TBC** *Peter C.B. Phillips* (Yale University) Discussant: (TBC)
9:30 – 10:00 am	**Time-Varying Multivariate Causal Processes** *Jiti Gao* (Monash University) Discussant: (TBC)

10:00 – 10:15 am – Morning Tea

Session 2 Chair: Christie Smith
PhD and recent graduate award group

10:15 – 10:45 am	**Identification of high-dimensional panel autoregressions** *Zhiruo Zhang* (University of Adelaide) Discussant: (TBC)
10:45 – 11:15 am	**Trade Costs and A Gravity Model of Risk Sharing** *Dongwan Choo* (Massey University) Discussant: (TBC)
11:15 – 11:45 am	**Tests for Heterogeneous Treatment Effect** *Fangzhou Yu* (University of New South Wales) Discussant: (TBC)
11:45 – 12:15 am	**Dornbusch's Overshooting and the Systematic Component of Monetary Policy in SOE-SVARS** *Naveed Javed* (Reserve Bank of New Zealand) Discussant: (TBC)

12:15 – 1:00 pm – Lunch

Following lunch, presenters are divided into two concurrent rooms: +TSY 3.30 and +TSY 3.31

Concurrent Session 3a Session Chair: TBC
Room 3.30

1:00 – 1:30 pm	**A Model Averaging Procedure For High-Dimensional Misspecified Nonlinear Instrumental Variable Regression** *Richard J Smith* (University of Cambridge) Discussant: (TBC)
1:30 – 2:00 pm	**Inference for Conditional Average Treatment Effects with Multiway Clustered Data** *Nan Liu* (Xiamen University) Discussant: (TBC)
2:00 – 2:30 pm	**Are Input-Output Coefficients Really Fixed?** *George Verikios* (Griffith University) Discussant: (TBC)
2:30 – 3:00 pm	**Endogeneity in Panel Data Stochastic Frontier Models** *Abbas Hakeem* (University of Adelaide) Discussant: (TBC)

Concurrent Session 3b Session Chair: TBC
Room 3.31

1:00 – 1:30 pm	**Estimating and Applying Autoregression Models via their Eigensystem Representation** *Leo Krippner* (Singapore Management University) Discussant: (TBC)
1:30 – 2:00 pm	**3G Internet and Human Capital Development** *Sam Stemper* (University of Auckland) Discussant: (TBC)
2:00 – 2:30 pm	**Hedging Interest Rate Derivatives in the Linear-Rational Wishart Term Structure model** *José Da Fonseca* (Auckland University of Technology) Discussant: (TBC)
2:30 – 3:00 pm	**The Effects of Large Scale Asset Purchases on New Zealand Long-Term Bond Yields** *Christie Smith* (The Treasury New Zealand) Discussant: (TBC)

3:00 – 3:15 pm – Afternoon Tea

Concurrent Session 4a Session Chair: TBC

Room 3.30

3:15 – 3:45 pm	**Identification Robust Inference for Double/Debiased Machine Learning** *Yuguo Ma* (University of Adelaide) Discussant: (TBC)
3:45 – 4:15 pm	**Statistical Inference for Hicks-Moorsteen Productivity Indices** *Valentin Zelenyuk* (University of Queensland) Discussant: (TBC)
4:15 – 4:45 pm	**Robust Inference for Time-varying Predictability: A Sieve-IVX Approach** *Yanbo Liu* (Shandong University) Discussant: (TBC)
4:45 – 5:15 pm	**Continuity and Change: Retirement Income Preferences in New Zealand, 2014 – 2022** *Andrew Coleman* (Reserve Bank of New Zealand) Discussant: (TBC)

Concurrent Session 4b Session Chair: TBC

Room 3.31

3:15 – 3:45 pm	**Modelling and Forecasting Interregional Migration for Multi-Regional Population Projections** *Jacques Poot* (The University of Waikato) Discussant: (TBC)
3:45 – 4:15 pm	**Bayesian Estimation of the Heuristic Switching Model** *Valentyn Panchenko* (University of New South Wales) Discussant: (TBC)
4:15 – 4:45 pm	**Sectoral Uncertainty Spillovers in Emerging Markets: A Quantile Time-Frequency Connectedness Approach** *Hatice Ozer Balli* (Massey University) Discussant: (TBC)
4:45 – 5:30 pm	Please move to Room 3.30

Session 5 Session Chair: Peter Phillips

Room 3.30

5:20 – 5:30 pm	**Awards Ceremony, and Closing Remarks**

6:30 – 8:30 pm – Conference Dinner (TBC)

List of Participants and their Institutions

	Name	Institution
1	Abbas Hakeem	University of Adelaide
2	Andrew Coleman	Reserve Bank of New Zealand
3	Christie Smith	The Treasury New Zealand
4	Dongwan Choo	Massey University
5	Fangzhou Yu	University of New South Wales
6	George Verikios	Griffith University
7	Hatice Ozer Balli	Massey University
8	Jacques Poot	The University of Waikato
9	Jiti Gao	Monash University
10	John McDermott	Motu Economic and Public Policy Research
11	José Da Fonseca	Auckland University of Technology
12	Leo Krippner	Singapore Management University
13	Nan Liu	Xiamen University
14	Naveed Javed	Reserve Bank of New Zealand
15	Peter C.B. Phillips	Yale University
16	Richard J Smith	University of Cambridge
17	Sam Stemper	University of Auckland
18	Valentin Zelenyuk	University of Queensland
19	Valentyn Panchenko	University of New South Wales
20	Yanbo Liu	Shandong University
21	Yuguo Ma	University of Adelaide
22	Zhiruo Zhang	University of Adelaide