РАНХиГС
РОССИЙСКАЯ АКАДЕМИЯ НАРОДНОГО ХОЗЯЙСТВА И ГОСУДАРСТВЕННОЙ СЛУЖБЫ ПРИ ПРЕЗИДЕНТЕ РОССИЙСКОЙ ФЕДЕРАЦИИ

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September 15–17, 2022

Conference program

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Thursday, September 15

8:30 – 9:30 Registration

9:30 – 9:50 Opening

9:50 – 11:50 Guest speakers

Ibragimov R.M., Imperial College Business School, London, UK
Pedersen R.S., University of Copenhagen, Denmark
Skrobotov A.A., RANEPA and St. Petersburg State University
MARKET EFFICIENCY, VOLATILITY CLUSTERING, CRISES, STRUCTURAL BREAKS, AND BEYOND: 5 YEARS AFTER

Fantazzini D., MSE, Moscow State University
CRYPTO-COINS AND CREDIT RISK: MODELLING AND FORECASTING THEIR PROBABILITY OF DEATH

11:50 – 12:20 Coffee break

12:20 – 13:35 Spatial Economics (A)

Borzykh K.A., RANEPA, Moscow
SPATIAL ANALYSIS OF UNIVERSITY GRADUATES' PROPENSITY TO MIGRATE BETWEEN RUSSIAN REGIONS

Kolomak E. A., IEIE SB RAS, Novosibirsk
THE URBAN SYSTEM OF RUSSIA FROM 1991–2020

Demidova O. A., HSE University, Moscow
CHANGES IN THE CONSUMPTION STRUCTURE OF RUSSIAN HOUSEHOLDS DURING AND AFTER THE COVID EPIDEMIC: A REGIONAL ANALYSIS

13:35 – 14:40 Lunch

14:40 – 15:55 Firms, R&D, Efficiency, Growth

Besstremyannaya G. E., HSE University, Moscow
Dasher R. B., Stanford University, US
Golovan S. V., New Economic School, Moscow
HETEROGENEOUS RELATIONSHIP BETWEEN R&D INTENSITY AND GROWTH OF JAPANESE INNOVATIVE FIRMS: A QUANTILE REGRESSION APPROACH

Bannikova V., Moscow State University
Markova O., Moscow State University, RANEPA
TECHNICAL EFFICIENCY IN THE RUSSIAN TEXTILE INDUSTRY: THE ROLE OF DIGITAL PLATFORMS

Barinova V. A., RANEPA, Moscow
Tsareva Y. V., RANEPA, Moscow
DO SMES REALLY MATTER? ENTREPRENEURSHIP, INNOVATION AND ECONOMIC GROWTH

16:20 – 16:40 Coffee break

16:40 – 17:55 Banking Sector (A)

Bannikova V., Moscow State University
INFORMATION CONTENT OF MONETARY SURPRISES IN THE EMERGING ECONOMIES (IN THE CASE OF THE BANK OF RUSSIA)

Gorodilov A., HSE University, Moscow
Sokolov V. , ICEF, HSE University, Moscow
BANKS' PERFORMANCE AFTER A POLICY RATE SHOCK: THE ROLE OF INTEREST RATE SENSITIVITY

Novak A.E., Bank of Russia, HSE University, Nizhny Novgorod
Shulgin A.G., Bank of Russia, HSE University, Nizhny Novgorod
Vikharev P.L., Bank of Russia, Nizhny Novgorod
MONETARY POLICY AND INEQUALITY: ESTIMATED THRANK MODEL

18:00 Welcome party

Friday, September 16

9:00 – 10:00 Guest speakers

Prokhorov A.B., University of Sidney, Australia
James R., University of Sidney, Australia
Leung H., University of Sidney, Australia)
MACHINE LEARNING ATTACK ON ILLEGAL TRADING

10:10–11:25 Labor and Health Economics (A)

Kalabikhina I., Moscow State University
Kuznetsova P., RANEPA, Moscow
WHO (NOT) NEEDS THREE YEARS OF PARENTAL LEAVE? WHAT FACTORS CONTRIBUTE TO THE RETURN TO WORK OF YOUNG MOTHERS

Aistov A.V., HSE University, Nizhny Novgorod
Zazdravnykh E.A., HSE University, St. Petersburg
Aleksandrova E.A., CHEMP, HSE University, St. Petersburg
THE IMPACT OF A SUPPLEMENTARY HEALTH INSURANCE ON OUT-OF-POCKET PAYMENTS: THE CASE OF RUSSIA

Kotyrlo E.S., HSE University, Moscow
DOUBLE-DIFFERENCE EVALUATION OF THE IMPACT OF ANTI-COVID AND LABOUR MARKET POLICIES ON UNEMPLOYMENT IN FACE-TO-FACE AND TELEWORKABILITY CONTEXT

11:25–11:45 Coffee break
11:45–13:25 Labor and Health Economics (B)

Kartseva M.A., INSAF RANEPA, Moscow
SOCIAL GRADIENT IN CHILDREN'S HEALTH IN RUSSIA: EMPIRICAL ANALYSIS

Aleksandrova E.A., CHEMP, HSE University, St. Petersburg
Christopher J.G., University of Oxford
Schapov D.S., CHEMP, HSE University, St. Petersburg
CIGARETTE PRICING, TAXATION AND SMOKING BEHAVIOUR IN RUSSIA

Aistov A.V., HSE University, Nizhny Novgorod
Aleksandrova E.A., CHEMP, HSE University, St. Petersburg
Rodionova T.I., HSE University, St. Petersburg
WORKING CONDITIONS AND EMPLOYEE HEALTH: NOVEL EVIDENCE FROM RUSSIA

Davitadze A.P., HSE University, St. Petersburg
Aleksandrova E.A., CHEMP, HSE University, St. Petersburg
FACTORS INFLUENCING CHOICE BETWEEN PUBLIC AND PRIVATE HEALTHCARE IN RUSSIA

13:25 – 13:35 Coffee break

13:35 – 14:50 Banking Sector (B)

Bekirova O.A., RANEPA, Moscow
DETERMINANTS OF RISK, PROFITABILITY, AND PROBABILITY OF DEFAULT FOR RUSSIAN BANKING SECTOR

Semenova M.V., HSE University, Moscow
Popova P.A., HSE University, Moscow
TIME TO EXTEND CREDIT? BANK CREDIT LINES DURING THE COVID-19 PANDEMIC IN RUSSIA

Kramkov V.A., Bank of Russia, HSE University, Nizhny Novgorod
Maksimov A.G., HSE University, Nizhny Novgorod
MONETARY POLICY SURPRISES & YIELD CURVE IN RUSSIA

14:50 – 15:25 Lunch
15:30 City tour

Saturday, September 17

9:00 - 10:00 Guest speaker

Denisova I.A. NES, Moscow State University, CEMI RAS
Varioshkin N., NES CEFIR
IMPACT OF FOREIGHN TRADE SHOCKS ON THE WELFARE OF RUSSIAN HOUSEHOLDS: MICROSIMULATION ANALYSIS

10:00 - 10:20 Coffee break

10:20 - 12:35 Spatial Economics (B). Others

Ivakhnenko T.Y. RANEPA, Moscow
THE IMPACT OF NATURAL RESOURCE ENDOWMENT ON INCOME INEQUALITY IN RUSSIA'S REGIONS: ECONOMETRIC EVALUATION

Galeeva E.A., INSAF RANEPA, Moscow
Gordeev D.S., RANEPA, Moscow
ANALYSIS OF REGIONAL SPECIFICS OF COMPETITION IN THE RETAIL MARKET OF PETROLEUM PRODUCTS IN THE RUSSIAN FEDERATION

Bozhechkova A., RANEPA, Moscow
Dzhunkeev U., RANEPA, Moscow
HUMAN CAPITAL AND ECONOMIC GROWTH IN RUSSIAN REGIONS

Zemtsov S.P., INSAF RANEPA, Moscow
Mikhaylov A.A., RANEPA, Moscow
ENTREPRENEURSHIP POLICY AND SME DEVELOPMENT DURING PANDEMIC IN RUSSIA

Peresetsky A.A., HSE University, Moscow
JOURNAL "APPLIED ECONOMETRICS"

12:35 - 13:15 Lunch

13:15 - 14:55 Time-Series Modelling

Manevich A.V., HSE University, Moscow
Pogorelova P.V., HSE University, Moscow
Peresetsky A.A., HSE University, Moscow
COMPARISON OF GARCH AND HAR MODELS FOR REALIZED VOLATILITY OF BITCOIN AND E-MINI S&P 500

Trifonov J.S., HSE University, Moscow
Potanin B.S., HSE University, Moscow
GARCH-M MODEL WITH AN ASYMMETRIC RISK PREMIUM: DISTINGUISHING BETWEEN "GOOD" AND "BAD" VOLATILITY PERIODS.

Potapov A.I., HSE University, Moscow
DERIVATIVES MARGIN: ITS QUALITY ASPECTS AND INFLUENCE ON TRADING VOLUME

Lapinova S.A., HSE University, N.Novgorod, LINK
Levchenko E., LINK
Borisov V., LINK
Grishina A., LINK
Karasev I., LINK
Nuzhny A., LINK, MIPT
Chinenkov T., LINK
COMPARISON OF MODELS OF AN OIL REFINERY OPTIMIZER BASED ON THE VARMAX MODEL AND THE THYMEBOOST METHOD

14:55 - 15:10 Coffee break

15:10 - 16:00 Supply, Demand, Consumption

Nartikoev A., HSE University, Moscow
MODEL-BASED CLUSTERING OF HOUSEHOLDS: RUSSIAN REGIONS

Khlyupina V.A., HSE University, Nizhny Novgorod
ECONOMIC ASSESSMENT OF AVERSION TO ADVERTISING

16:00 - 16:50 Comments

Katyshev P.K., HSE University, Moscow

16:50 - 17:00 Closing

17:00 Departure