



34th Australia New Zealand Econometric Study Group Meeting

Event Details

Date: Friday, 14 February 2025

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

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

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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 8:45am (room TBC)
8:50 – 9:00 am	Introduction by Professor Peter C.B. Phillips, Yale University, Chair of the 2025 Australia New Zealand Econometric Study Group (ANZESG)

Session 1 (Session Chair: TBC) Room (TBC)

9:00 – 9:30 am	Paper TBC <i>Peter C.B. Phillips</i> (Yale University) Discussant: Jiti Gao
9:30 – 10:00 am	Implied Probability Kernel Block Bootstrap for Time Series Moment Condition Models <i>Richard J. Smith</i> (University of Cambridge) Discussant: Peter C.B. Phillips (Yale University)

10:00 – 10:15 am – Morning Tea

Session 2 (Session Chair: TBC) Room (TBC)

10:15 – 10:45 am	The Effects of Fiscal Policy Shocks: Evidence from a Bayesian SVAR Model with Uncertain Identifying Assumptions <i>Anna Sznajderska</i> (SGH Warsaw School of Economics) Discussant: Christie Smith (The Treasury)
10:45 – 11:15 am	Contagion of bank failures through the interbank network in Argentina <i>Emiliano Carlevaro</i> (University of Adelaide) Discussant: Yanli Lin (The University of Western Australia)
11:15 – 11:45 am	Trend-cycle decomposition in the presence of large shocks <i>James Morley</i> (University of Sydney) Discussant: Nuttanan Wichitaksorn (Auckland University of Technology)
11:45 – 12:15 am	Transmuting Unequally Spaced Data: A MIDAS Regression Touch to Forecast Real GDP Growth in Brazil <i>Julia Ferreira</i> Discussant: TBC

12:15 – 1:00 pm – Lunch

Concurrent Session 3 (Session Chair: TBC)
*Includes: PhD and recent graduate award group***
Room (TBC)

- 1:00 – 1:30 pm TBC
- 1:30 – 2:00 pm **Does the pass-through of the central bank's policy rate to retail rates of commercial banks vary with phases of the business cycle? A case of an emerging financial market**
*Syed Zulqernain Hussain** (University of Otago)*
Discussant: Julia Ferreira
- 2:00 – 2:30 pm **Estimating Network Effect with Links among Groups with Unknown Heteroskedasticity**
*Yanli Lin** (The University of Western Australia)*
Discussant: Richard J. Smith (University of Cambridge)
- 2:30 – 3:00 pm **Simultaneous Versus Sequential Learning of Valuations: Theory and Evidence From House Sales**
Yiğit Sağlam (Victoria University of Wellington)
Discussant: Ruby Nguyen (The University of Adelaide)

3:00 – 3:15 pm – Afternoon Tea

Concurrent Session 4 (Session Chair: TBC)
Room (TBC)

- 3:15 – 3:45 pm **Applications of vector autoregressions in their scalar autoregressive component form**
Presenter - TBC
Discussant: Anna Sznajderska (SGH Warsaw School of Economics)
- 3:45 – 4:15 pm **Assessing Dynamic Interactions of Macroeconomic Indicators in New Zealand using FAVAR and Machine Learning Methods**
Nuttanan Wichitaksorn (Auckland University of Technology)
Discussant: TBC
- 4:15 – 4:45 pm **Using Stochastic Frontier Analysis to Assess the Performance of Public Service Providers in the Presence of Demand Uncertainty**
Ruby Nguyen (The University of Adelaide)
Discussant: James Morley (University of Sydney)
- Timing TBC **The Impact of Partisan Politics on Personnel Composition: Evidence from North Carolina's Sheriff's Offices**
Wei-Lin Chen (Auckland University of Technology)
Discussant: Yiğit Sağlam (Victoria University of Wellington)
- * Please move to Room (TBC) at the end of this session

Session 5 (Session Chair: Peter C.B. Phillips)
Room (TBC)

4.50 – 5:00 pm **Awards Ceremony, and Closing Remarks**

6:00 – 8:00 pm Conference Dinner – The Thistle Inn, 3 Mulgrave Street, Thorndon, Wellington

List of Participants and their Institutions

	Name	Institution
1	Anna Sznajderska	SGH Warsaw School of Economics
2	Christie Smith	The Treasury
3	Emiliano Carlevaro	University of Adelaide
4	James Morley	University of Sydney
5	Julia Ferreira	author?
6	Leo Krippner	Singapore Management University
7	Nuttanan Wichitaksorn	Auckland University of Technology
8	Peter C.B. Phillips	Yale University
9	Richard J. Smith	University of Cambridge
10	Ruby Nguyen (aka Hong Ngoc)	The University of Adelaide
11	Syed Zulqernain Hussain**	University of Otago
13	Wei-Lin Chen	Auckland University of Technology
14	Yanli Lin**	The University of Western Australia
15	Yiğit Sağlam	Victoria University of Wellington
16	John McDermott	Motu Economic and Public Policy Research
17	Jiti Gao	Monash University
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