



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 3.31)
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: John McDermott)

9:00 – 9:30 am	Semiparametric Cointegrating Rank Selection for Curved Cross Section Time Series <i>Peter C.B. Phillips</i> (Yale University) Discussant: Jiti Gao (Monash University)
9:30 – 10:00 am	Simultaneous Versus Sequential Learning of Valuations: Theory and Evidence From House Sales <i>Yigit Sağlam</i> (Victoria University of Wellington) Discussant: Ruby Nguyen (The University of Adelaide)

10:00 – 10:30 am – Morning Tea

Session 2 (Session Chair: Jiti Gao)

10:30 – 11:00 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)
11:00 – 11:30 am	Contagion of bank failures through the interbank network in Argentina <i>Emiliano Carlevaro</i> (University of Adelaide) Discussant: Les Oxley (Waikato University)
11:30 – 12:00 pm	Trend-cycle decomposition in the presence of large shocks <i>James Morley</i> (University of Sydney) Discussant: Nuttanan Wichitaksorn (Auckland University of Technology)

12:00 – 1:00 pm – Lunch

Session 3 (Session Chair: Christie Smith)

- 1:00 – 1:30 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 (FGV-SP, Merkle)
- 1.30 – 2.00 pm **The Impact of Partisan Politics on Personnel Composition: Evidence from North Carolina's Sheriff's Offices**
Wei-Lin Chen (Auckland University of Technology)
Discussant: Emiliano Carlevaro (University of Adelaide)
- 2:00 – 2:30 pm **Transmuting Unequally Spaced Data: A MIDAS Regression Touch to Forecast Real GDP Growth in Brazil**
Julia Ferreira (FGV-SP, Merkle)
Discussant: Murat Ozbilgin (The Treasury)

2:30 – 3:00 pm – Afternoon Tea

**ANZESG Young Econometrician Award candidate

Session 4 (Session Chair: Leo Krippner)

- 3:00 – 3:30 pm **Applications of vector autoregressions in their scalar autoregressive component form**
Leo Krippner (Singapore Management University)
Discussant: Anna Sznajderska (SGH Warsaw School of Economics)
- 3:30 – 4:00 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)
- 4:00 – 4:30 pm **Assessing Dynamic Interactions of Macroeconomic Indicators in New Zealand using FAVAR and Machine Learning Methods**
Nuttanan Wichitaksorn (Auckland University of Technology)
Discussant: Leo Krippner (Singapore Management University)

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

- 4.30 – 4:45 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	Jiti Gao	Monash University
6	John McDermott	Motu Economic and Public Policy Research
7	Julia Ferreira	FGV-SP, Merkle
8	Leo Krippner	Singapore Management University
9	Les Oxley	University of Waikato
10	Murat Ozbilgin	The Treasury
11	Nuttanan Wichitaksorn	Auckland University of Technology
12	Peter C.B. Phillips	Yale University
13	Ruby Nguyen	The University of Adelaide
14	Susie McKenzie	The Treasury
15	Syed Zulqernain Hussain**	University of Otago
16	Wei-Lin Chen	Auckland University of Technology
17	Yiğit Sağlam	Victoria University of Wellington
18	Naveed Javed	Reserve Bank of New Zealand
19	Guido Turnip	Reserve Bank of New Zealand
20	Karan Dasgupta	Reserve Bank of New Zealand
21	Magnus Astebol	Reserve Bank of New Zealand
22	Zhongchen Song	Reserve Bank of New Zealand
23	Nimesh Patel	Reserve Bank of New Zealand