



7th conference
«APPLIED ECONOMETRICS»
25–26 April 2025



HSE University

**The Department of Applied Economics
of the Faculty of Economic Sciences
of the National Research University «Higher School of Economics»**

Workshop “Applied Econometrics”

Seminar Organizing Committee

Avdasheva S. B. (HSE)
Aistov A.V. (HSE, Nizhny Novgorod)
Afanasyev M. Yu. (CEMI RAS)
Vakulenko E. S. (HSE)
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Katyshev P. K. (HSE)
Kossova E. V. (HSE)
Kotyrlo E. S. (HSE)
Maksimov A. G. (HSE, Nizhny Novgorod)
Peresetsky A. A. (HSE) (chairman)
Ratnikova T. A. (HSE)



Seminar sessions will be held at Pokrovskiy bulvar, 11, Build. 6, room T510

Заседания будут проходить по адресу Покровский бульвар, д. 11, стр. 6, ауд. T510;

Проезд: Покровский бульвар, д. 11, стр.6 (корпус Т)

м. Курская:

Если на «Курской» ориентироваться сложно, выбирайте «Чкаловскую»: выход с кольцевой и с салатовой ветки под одним номером. После выхода из метро переходите на другую сторону: по подземному переходу на улицу Воронцово Поле, двигайтесь по правой стороне. Вам необходимо подняться в горку, а затем идти вдоль улицы. По правую руку от вас появится корпус Т, вход со стороны Дурасовского переулка.

или

м. Китай Город:

выход №8, после подземного перехода поверните направо: нужно дойти до Солянки, затем снова повернуть направо. Продолжайте путь вдоль дороги. Перед церковью Рождества Пресвятой Богородицы на Кулишках сверните в Подколокольный переулок и двигайтесь к улице Воронцово Поле. Корпус будет по левую сторону от вас, вход со стороны Дурасовского переулка.

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“Applied econometrics”
The program of the conference

Friday, April 25

13.30 – 14.00 Registration

14.00 – 14.50 Plenary session (in English)

Prokhorov Artem (Sidney University) *Change-Point Detection in Time Series Using Mixed Integer Programming*

14.50 – 15.05 Coffee-break

15.05 – 16.40 Time series analysis (in English)

Fantazzini Dean (Lomonosov MSU, MSE), Magomedov Said (HSE) *Modeling and Forecasting the Probability of Crypto-Exchanges' Closure: a Forecast Combination Approach*

Patlasov Dmitry (HSE), *Extension of the HAR-RV Model: Prediction of Realized Volatility Taking into Account Factors from the Recovery Theorem and Copula Functions*

Ivanov Mikhail (Lomonosov MSU), Roshchina Yanina (Lomonosov MSU) *Forecasting financial volatility using a recurrent neural network based on the mixture GARCH model*

Zyamalov Vadim (RANEPA), Turuntseva Marina (RANEPA), Astafyeva Ekaterina (RANEPA) *Non-linear and Dynamic Factor models Forecasts vs. Naïve Forecast*

16.40 – 17.00 Coffee-break

17.00 – 18.35 Macroeconomic studies (in English)

Bannikova Viktoriia (Lomonosov MSU) *The Role of the Bank of Russia's Key Rate Decisions in Managing Short-Term Expectations in 2023-2024*

Kolesnik Sofya (Lomonosov MSU), Bannikova Viktoriia (Lomonosov MSU) *Assessing the Predictability of Market Interest Rate Changes on Central Bank of Russia Press Release Days*

Pasmurtsev Dmitrii (UrFU), Pushkarev Andrey (UrFU) *Estimating the Impact of Monetary Policy on Inflation Under Conditions of Supply or Demand-driven Dominance in Russia*

Perevyshin Yury (RANEPA), Kolyadenko Pavel (RANEPA) *Contribution of Fiscal Policy to Inflation in the Russian Economy*

Saturday, April 26

10.00 – 11.35 Methodological issues of modern econometric tools (in English)

Besstremyannaya Galina (HSE), Golovan Sergei (NES) *Heterogeneous Effect of Endogenous Regulations*

Kotyrlo Elena (HSE) *Policy Evaluation with a Treatment of Different Intensity*

Ratnikova Tatyana (HSE) *Application of the partial adjustment model to assess the potential of Russia's foreign trade*

Voytenkov Valentin (HSE) *Endogeneity in Engel Curves: Causes, Identification, Solutions*

11.35 – 11.55 Coffee-break

11.55 – 13.30 Econometric studies and Economic policy

Koroleva Valentina (Lomonosov MSU) *The Effects of Changes in Antitrust Regulation of Mergers and Acquisitions*

Khmelnitsky Bogdan (UrFU), Vasilyeva Rogneda (UrFU) *Estimating the Effects of Government Maternity Support Programs on the Abortions in Russia: Regional Analysis*

Urazbaeva Alina (HSE) *Analyzing the Time Lag Between State Support for Business and MSME Growth: Evidence from Russian Regions*

Gusev Aleksei (CEMI RAS), Afanasiev Mikhail (CEMI RAS) *Integral Index of Complexity of Employment Structures of the Regions of the Russian Federation*

13.30 – 14.30 Lunch

14.30 – 16.05 Microeconometrics

Sek Aleksei (HSE), Vakulenko Elena (HSE) *The Relationship Between Educational and Financial Disparities Between Spouses and the Duration of Marital Relations*

Evgrafova Rufina (HSE), Vakulenko Elena (HSE), Trofimenko Ilya (HSE) *Mortgage and fertility: relationship between loan liability and reproductive behaviour in Russia*

Kuznetsova Polina (RANEPA), Kalabikhina Irina (Lomonosov MSU), Zhuravleva Sofiia (Lomonosov MSU) *Meta-analysis of important open-ended questions in fertility studies*

Deeva Anastasiia (HSE) *Gender Role in Determining Weight Wage Discrimination in Russia*

16.05 – 16.25 Coffee-break

16.25 – 18.00 Microeconometrics

Nezhurina Ekaterina (HSE), Demidova Olga (HSE) *Expectations and Reality: Exploring Household Predictions About Future Financial Situations*

Gergenreter Anastasia (HSE), Kossova Elena (HSE), Potanin Bogdan (HSE) *An Estimation of Treatment Effects of Stress and Socioeconomic Factors on the Consumption of Addictive Goods Using Hierarchical Systems of Ordered Choice Equations*

Sorokin Danil (HSE), Potanin Bogdan (HSE) *Caste and Gender Differences in Returns to Education in India*

Byvaltseva-Stankevich Anastasia (HSE), Panova Anna (HSE) *Relationship Between Faculty Age Structure and University Publishing Activity*

18.00 Closing

Aistov A.V. (NRU HSE, NN), Maksimov A.G. (NRU HSE, NN) *Final Notes. Information on META-2025 Conference in Nizhnii Novgorod.*

Informal communication. Buffet reception



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