

28th Arne Ryde Symposium

5th Nordic Econometric Meeting

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Authors and Titles of Papers

Authors:

Titles:

(Links to papers)

- **Aakvik, Arild**
University of Bergen and Health Economics Bergen
 - **Maestad, Ottar**
Chr Michelsen Institute and Health Economics Bergen
 - **Torsvik, Gaute**
University of Bergen and Chr Michelsen Institute

 - **Aastveit, Knut Are**
University of Oslo

 - **Ahoniemi, Katja**
Helsinki School of Economics
 - **Lanne, Markku**
Helsinki School of Economics

 - **Andersson, Fredrik NG**
Lund University

 - **Asgharian, Hossein**
Lund University

 - **Asphjell, Magne Krogstad**
NHH Bergen
 - **Nilsen, Öivind Anti**
NHH Bergen
- Overworked? The relationship between workload and health worker performance in rural Tanzania
- Modeling transmission of oil price shocks and monetary policy shocks in a data rich environment
- Implied volatility with time-varying regime probabilities
- Monetary policy, consumer price inflation and asset price inflation
- A conditional asset pricing model with the optimal orthogonal portfolio
- None, one, or both – but in what directions?
Interrelated factor demand with nonconvex adjustment costs

- **Biro, Aniko**
Central European University, Budapest
Health care utilization of older people in Europe - Does financing structure matter?
- **Bivand, Roger**
NHH Bergen
Computing the Jacobian in spatial models: An applied survey
- **Blomquist, Johan**
Lund University
Westerlund, Joakim
University of Gothenburg
Are crime rates really stationary?
- **Chevillon, Guillaume**
ESSEC and CREST-INSEE, Paris
Mavroidis, S.
Brown University
Learning to generate memory
- **d'Agostini, Giorgio**
University of Perugia
Dunne, J.P.
British University in Egypt, University of the West of England
Pieron, Luca
University of Perugia
Optimal military spending in the US: A time series analysis
- **Doppelhofer, Gernot**
NHH, Bergen, and CESifo, Munich
Weeks, Melvyn
University of Cambridge
Robust growth determinants
- **Eberhardt, Markus**
University of Oxford
Cross-section dependence in nonstationary panel models: A novel estimator

- **Edgerton, David**

Lund University

- **Opper, Sonja**

Lund University

- **Westerlund, Joakim**

University of Gothenburg

- **Ejarque, João**

Lund University

- **Ejrnaes, Mette**

University of Copenhagen

- **Kunze, Astrid**

University of Copenhagen

- **Ervik, Astrid Olin**

NHH Bergen

- **Foley, Kelly Erin**

Copenhagen Business School

- **Green, David**

University of British Columbia and IFS

- **Gallipoli, Giovanni**

University of British Columbia and RCEA

- **Fosgerau, Mogens**

Technical University of Denmark, Kongens Lyngby

- **Bierlaire, Michel**

EPFL Lausanne

- **Gengenbach, Christian**

University of Maastricht

Why is Chinese provincial output diverging?

A search model with a quasi-network

Work and wage dynamics around child birth

Mobility between sectors in the UK:
How does the financial situation affect mobility?

Ability, parental valuation of education and the high-school dropout decision

Characterisation of additive random utility maximization discrete choice models

A panel cointegration study of the Euro effect on trade

- **Grabowski, Wojciech**
University of Lodz
Gawronska-Nowak, Bogna
Lazarski University, Warsaw

Cointegration approach to estimation of the exchange market pressure in Slovakia
- **Hanck, Christoph**
University of Maastricht
Bayer, Christian
Università Commerciale L. Bocconi

Combining non-cointegration tests
- **Hartmann, Matthias**
University of Kiel

Did the introduction of the Euro impact on inflation uncertainty?
An empirical assessment
- **Hess, Wolfgang**
Lund University

A flexible hazard rate model for grouped duration data
- **Hiller, Sanna**
Aarhus University
Kruse, Robinson
CREATES Aarhus University

Trend breaks and bilateral trade
- **Horny, Guillaume**
Banque de France
Sevestre, Patrick
Université de Paris I and Banque de France

Wage and price joint dynamics at the firm level: an empirical analysis
- **Jäntti, Markus**
SOFI University of Stockholm
Erola, Jani
Turku School of Economics
Härkönen, Juho
Yale University

Trends in brother correlations in class and incomes in Finland.
A comparison of cohorts born in 1932-62
- **Kheifets, Igor**
Universidad Carlos III de Madrid

Specification tests for nonlinear time series models

- **Kholodilin, Konstantin A.**
DIW Berlin
Girardin, Eric
GREQAM Université de la Méditerranée

Does accounting for spatial effects help forecasting the growth of Chinese regions?

- **Kongsted, Hans Christian**
University of Copenhagen
Konnerup, Merete
Campbell Collaboration's steering group

There is more to seeing than meets the eye:
Observational studies, research synthesis, and the social sciences

- **Kruse, Robinson**
CREATES Aarhus University
Frömmel, Michael
Ghent University

Interest rate convergence in the EMS prior to European Monetary Union

- **Kunst, Robert M**
University of Vienna
Costantini, Mauro
University of Vienna

Combining forecasts based on multiple encompassing tests in a macroeconomic core system

- **Lanne, Markku**
University of Helsinki
Saikkonen, Pentti
University of Helsinki

Noncausal vector autoregression

- **Levitt, Clint**
Copenhagen Business School

Learning through oil and gas exploration

- **Li, Yushu**
Växjö University
Shukur, Gazi
Växjö University

Testing for unit root against LSTAR model: Wavelet improvement under GARCH distortion

- **Lyhagen, Johan**
Uppsala University

Pre-testing for dependency in panel unit root tests

- **Madsen, Edith**
CAM University of Copenhagen

GMM-based inference in the AR(1) panel data model for parameter values where local identification fails
- **Méndez-Marcano, Rodolfo**
Banco Bilbao Vizcaya Argentaria, Madrid
Universidad Simón Bolívar, Caracas

Technology, employment, and Norway's business cycle:
Coping with oil price shocks' potential duality
- **Nielsen, Bent**
University of Oxford

Singular vector autoregressions with deterministic terms:
Strong consistency and lag order determination
- **Nilsen, Öivind Anti**
NHH Bergen

Identifying adjustment costs of net and gross employment changes
- **Ejarque, João**
University of Essex
- **Nyberg, Henri**
HECER University of Helsinki

A bivariate autoregressive probit model:
Predicting U.S. business and growth rate cycle recessions
- **Patuelli, Roberto**
University of Lugano

A spatial-dependence continuous-time model for regional unemployment in Germany
- **Oud, Johan**
Radboud University Nijmegen
- **Folmer, Henk**
University of Groningen
- **Nijkamp, Peter**
VU University Amsterdam
- **Pieroni, Luca**
University of Perugia

Obesity and economic determinants: Evidence from Italy
- **Lanari, Donatella**
University of Rome, La Sapienza
- **Salmasi, Luca**
University of Verona

- **Schanne, Norbert**
IAB Nuremberg
Weyh, Antja
IAB Chemnitz

What makes start-ups out of employment different?

- **Seim, Line Tøndel**
Chr. Michelsen Institute, Bergen

FDI and openness: Differences in response across countries

- **Skjerpen, Terje**
Statistics Norway, Oslo
Nilsen, Öivind A
NHH Bergen
Raknerud, Arvid
Statistics Norway, Oslo
Rybalka, Marina
Statistics Norway, Oslo

The importance of skill measurement for growth accounting

- **Tomczyk, Emilia**
Warsaw School of Economics
Kowalczyk, Barbara
Warsaw School of Economics

Influence of non-response in business tendency surveys on properties of expectations

- **Uhl, Björn**
Università Commerciale L. Bocconi, Milan

Particle-based clustering of financial time series:
A novel approach for identify pairs trading opportunities

- **Urbain, Jean-Pierre**
University of Maastricht
Palm, Frans C
University of Maastricht
Smeekes, Stephan
University of Maastricht

Cross-sectional dependence robust block bootstrap panel unit root tests

- **Weiss, Christoph**
European University Institute, Florence

The effects of cognitive abilities and noncognitive abilities on earnings:
Different school systems

- **Westerlund, Joakim**

University of Gothenburg

Breitung, Jürg

University of Bonn

- **Wikström, Daniel**

Swedish University of Agricultural Sciences, Uppsala

Myths and facts about panel unit root tests

A stochastic frontier model with unspecified time-varying firm effects