

48th NES Research Conference MAE Program

April 8-9, 2021

Thursday, April 8th Online, room 313	
10:30 – 11:30	Session 1: Contests and Games <i>Chairperson: Ozgur Evren</i>
Astashova Maria	The effect from overconfidence in contest with strategic interactions depending on agents' beliefs
Bogatov Ivan	A multi-period competition model with a differentiated payoff structure
Steshkin Nickolai	The optimal amount of raising and re-raising in poker games
11:50 – 13:10	Session 2: Topics in Macro <i>Chairperson: Douglas Campbell</i>
Badma-Khalgaev David	The impact of sanctions on importers' activity in the case of the imposition of embargo
Zhirokhov Artem	The influence of the speed of information dissemination on runs on financial organizations during the 2007-2008 crisis
Iliasov Alfred	The impact of cashless payments on shadow economy
Nusuev Georgii	Effects of coronavirus and other shocks on currency of cross-border payments
14:30 – 15:50	Session 3: Organizations, Competition and Corporate Finance <i>Chairperson: Marta Troya-Martinez</i>
Artikulov Aleksandr	Partial vertical integration: investigating market effects
Vantseva Daria	Common ownership and deal price in start-up acquisition process
Gaspariants Artem	Debt Covenants and firm value
Yaropolov Oleg	The impact of cultural differences among key decision-makers on company
16:10 – 17:30	Session 4: Political Economy, Elections <i>Chairperson: Sultan Mehmood</i>
Varioshkin Nikita	Refugee crisis and popularity of far-right in Germany
Volzhenin Nikolai	Racial Discrimination and other phenomena in time of COVID-19
Didenko Anton	Political struggle in imperfect democracies
Shvechkov Ilya	The impact of foreign election uncertainty on investments of domestic companies: Evidence from Russia

Friday, April 9th		Offline, room 114
10: 00 – 11:20	Session 5:	Households, Development
		<i>Chairperson: Michele Valsecchi</i>
Agapov Simon	Premarital sex or chastity: rational choice approach + social interactions	
Boboshin Fedor	Underinsurance in developing countries	
Miroshnikova Alexandra	The influence of relative income and bargaining power on female labour supply decision-making: theoretical and empirical evidence	
Urentsov Dmitrii	Age at first birth and opportunities	

11: 40 – 13:00	Session 6:	Financial markets, Machine Learning
		<i>Chairperson: Anna Obizhaeva</i>
Vakulko Andrew	Bitcoin versus safe assets: price dynamics comparison	
Minkevich Vitaliy	Building long/short equity trading strategies based on machine learning sentiment analysis	
Petrova Daria	Price Elasticity of Demand estimation for a B2B company with a wholesale dealer sales structure	
Smetanin Daniil	Daily volatility forecasting using higher-frequency volatility and diurnal seasonality	

13.00-14.00 Lunch break (cafe)

14:00 – 15:20	Session 7:	Applied Theory, Matching
		<i>Chairperson: Efthymios Athanasiou</i>
Gonus Andrey	Marriage Market: Health and Earnings	
Grigoryan Grachya	Marriage matching with incomplete information and farsighted agents	
Kamionko Vladimir	External effects of workers and firm formation	
Osipov Eduard	Optimal need-based information design for services with congestion externalities	

15:40 – 16:40	Session 8:	Banking and Monetary Policy
		<i>Chairperson: Konstantin Egorov</i>
Erkenov Ali	The time-varying effects of monetary policy in the US and in Russia	
Oskolkov Dmitry	The effect of CBDC on competition between shadow and commercial banks	
Rubashevskaya Irina	Measuring the Effects of Central Bank of Russia Forward Guidance on Financial Markets	

17:00 – 18:00	Session 9:	History, Development, Institutions	<i>Chairperson: Gerhard Toews</i>
Goncharov Nikita		Moving city: spatial separation of historic and economic city centers	
Dovzhenko Serhii		The Long-Term Consequences of Ukrainian Great Famine of 1932-33	
Nikiforova Nina		Regional aspect of the abolition of the professor's privilege in Germany	

Friday, April 16th			
15:30 – 16:50	Session 10:	Special Session	<i>Chairperson: Sergey Izmalkov</i>
Grigoryev Iakov		Using Machine Learning Algorithms in Realized Volatility Forecasting in the Presence of Jumps	
Korolkov Artemii		Private provision of discrete public good: first-best and second-best mechanisms	
Solntsev Roman		Vaccine Hesitancy: evidence from Russia	
Stanchin Evgenii		Dynamic Pricing for Substitutable Goods: A Multiarmed Bandit Approach	