

53^d NES Research Conference

April 4-6, 2024

Thursday, April 4th		room 427
15:30-16:50	Session 1:	
	<i>Chairperson: Prof. Anton Suvorov</i>	
Anna Vinovets	Optimal bonus points strategy for platforms	
Kirill Savin	Spatial Competition in Presence of Customer Retention Considerations	
Sergei Ignatov	Policies and their enforcement within a managed group	
Roman Kopyl	Inference of reinforcement learning solution for financial markets general equilibrium models	

Break

17:10-18:10	Session 2:	
	<i>Chairperson: Prof. Irina Denisova</i>	
Fedor Ushakov	Analysis of reaction of deposit optionalities delta to a change in the key rate	
Alexander Vlasov	Verifying HANK: Evidence from size-persistence tradeoff	
Diana Filippova	Forward Guidance in Open Economy with Behavioral Agents	

Break

18:30-19:30	Session 3:	
	<i>Chairperson: Prof. Valery Charnavoki</i>	
Georgiy Dolgushin	Trading under uncertain precision in Kyle model	
Daniil Spiridonov	The heterogeneous effect of monetary policy on business activity in Russian regions	
Diana Basyrova	Imports of intermediate inputs and firm productivity in Russia	

Friday, April 5th		room 427
10:00 – 11:20		Session 4:
		<i>Chairperson: Prof. Sergei Kovbasyuk</i>
Albina Dudkina	Impact of export on firms' financial leverage	
Danil Chulkov	Volatility surface dynamics of crypto options	
Eduard Ponomarev	How does the use of artificial intelligence influence market efficiency?	
Sergei Postnov	Forecasting volatility of stocks: is trading activity during extended hours informative?	
<i>Break</i>		
11:40 – 13:00		Session 5:
		<i>Chairperson: Prof. Evgeniy Yakovlev</i>
Alena Gorbuntsova	Judicial cycles. Empirical evidence from Pakistan elections in 1970 – 2013	
Stepan Novikov	Market Power Distribution Estimation across the Russian Banking Sector	
Andrey Tarasov (online)	Evaluation of the Impact of Closing Hour Alcohol Restrictions on Alcohol Consumption in Russia	
Daniil Gorbunov	Misallocation and the Concession System of Incorporation in Late Imperial Russia, 1894-1908	
<i>Break</i>		
14:00– 15:20		Session 6:
		<i>Chairperson: Prof. Ozgur Evren</i>
Gleb Orlov	The macroeconomic effects of oil supply shocks	
Nikita Polozok	Analysis of the impact of the Central Bank's media coverage on the volatility of financial assets	
Stanislav Golev	The impact of foreign monetary policy on deposits raised in the economy	
Polina Pogulyaeva	Reputation Cost: Should Firms Avoid It In Favor of Other Costs?	
<i>Break</i>		
15:40– 16:40		Session 7:
		<i>Chairperson: Prof. Marat Salikhov</i>
Valentin Lizhdvoy	Forecasting volatility with limit order book information using intraday data	
Egor Zhestov	Analyzing Market Microstructure: Neural Networks for Anomalous Event Detection	
Grigory Korolev	Position analysis and pricing in Automated market Making systems	
<i>Break</i>		
17:00– 18:00		Session 8: ONLINE
		<i>Chairperson: Prof. Douglas Campbell</i>
Aleksei Shtannikov	Targeted advertising and fight for Bayesian learning customer's attention	
Nikita Klimov	Using realized skewness and realized kurtosis to enhance the accuracy of volatility forecasting	
Yaroslav Okatiev	Empirical Testing of the Model for Exchange Rate Disconnect Using Excess Bond Premium for Financial Shock Measure	
18:10	Pizza	