

EUROPEAN DOCTORAL PROGRAM IN QUANTITATIVE ECONOMICS

JAMBOREE – March 19-20, 2010

Universitat Pompeu Fabra, Department of Economics and Business
(Ramon Trias Fargas 25-27, 08005 Barcelona – *Roger de Lluria Building*)

Friday, March 19

9.00 - 9.30

Registration

9.30-10.30

Faculty Seminar (Room 40.144)

Prof. Jaume Ventura

Title: *Economic growth with bubbles (joint work with A. Martin)*

10.30 – 11.00

Coffee Break

11.00 – 12.30

Parallel Sessions I

A.

Labor Economics (Room 40.144)

Chair: Prof. Ghazala Azmat

Gregor Schwerhoff (BGSE): *Household Bargaining over Parental Leave and Labor Market Participation*

Stephan Seiler (LSE): *The Effect of Patient Choice: Evidence from Recent NHS Reforms*

B.

Empirical Finance (Room 40.146)

Chair: Prof. Javier Gomez Biscarri

Jean François Carpentier (CORE/UCL): *Measuring the Impact of Commodity Prices on Real Effective Exchange Rates: a Panel Cointegration Approach*

Besik Samkharadze (CORE/UCL): *Volatility Spillovers in European Stock Markets: A Multivariate GARCH Analysis*

Maia Gejadze (CORE/UCL): *Exit Decisions from Venture Capital Investments Using Competing Risks Model with Time Varying Covariates*

12.30- 14.00

Lunch (Cafeteria – Roger de Lluria Building)

14.00 – 15.30

Parallel Sessions II

A. Public Economics (Room 40.144)
Chair: Prof. Gabrielle Fack

Elodie Tournier (PSE): *The Non Take-Up of Social Benefits in France: a Microsimulation Approach*

Hélène Blake (ENSAE/PSE): *Senior Activity Rate, Retirement Incentives and Labor Relations*

Salome Gvetadze (CORE/UCL): *Migrations, Public Goods and Taxes*

B. Finance (Room 40.146)
Chair: Prof. Omiros Papaspiliopoulos

Jean Edouard Colliard (ENSAE/PSE): *The Choice of Over-Optimistic Internal Risk Models as Regulatory Arbitrage*

Mouhamadou Sy (ENSAE/PSE): *Carry Trade and Return Crash Risk*

Ulrich Homm (BGSE): *Testing for Speculative Bubbles in Stock Markets. A Comparison of Alternative Methods*

15.30 – 16.00

Coffee Break

16.00 – 17.00

Parallel Sessions III

A. Applied Microeconomics (Room 40.144)
Chair: Stephen Hansen

Rafael Aigner (BGSE): *Investing Your Vote - The Emergence of Small Parties*

Alexandre Godzinski (ENSAE/PSE): *The Moral Hazard Effect in Car Insurance: Empirical Evidence from Ireland*

B. Econometrics (Room 40.146)
Chair: Prof. Kristoffer Nimark

Edwin Goni (EUI): *R&D and Development. An Instrumented Semiparametrical Approach*

Michal Markun (EUI): *The Choice of Prior for Forecasting with Bayesian VARs*

EDP Committee Meeting (Room: 40.149)

17.00-18.00

Faculty Seminar (Room 40.146)

Prof. Ghazala Azmat

Title: *The Importance of Relative Performance Feedback Information (with Nagore Iriberry)*

20.30

**Dinner offered by the Department of Economics and Business
(Restaurant La Miranda del Museu / Museu de la Historia de Catalunya)**

Saturday, March 20

9.30- 10.30

Faculty Seminar (Room 40.144)

Prof. Gino Gancia

Title: *Politicians, Uncertainty and Reforms (with Alessandra Bonfiglioli)*

10.30 – 11.00

Coffee Break

11.00 – 13.00

Parallel Sessions IV

A. International (Room 40.144)

Chair: Prof. Gino Gancia

Mehdi Senouci (PSE/PUC Rio de Janeiro): *Oil Prices, the 'Exorbitant Privilege' and International Adjustment: 2002—2008*

Andrea Ariu (CORE/UCL): *Trade in Services: IT and Task Content*

Christian Viegelaahn (CORE/UCL): *Indian Antidumping Policy and its Impact on the Markups of Domestic Firms*

Robert Zymek (UPF): *Financial Globalisation and the Growth of World Manufacturing Trade*

B. Microeconomics (Room 40.146)

Chair: Prof. Fabrizio Germano

Gilles Grandjean (CORE/UCL): *Risk-sharing networks and farsighted stability*

Christian Seel (BGSE): *Gambling in Dynamic Contests*

Konrad Burchardi (LSE): *Out Of Your Mind: Estimating the Level-k Model*

13.00

Lunch (Sandwich lunch)