NWDTC
Joint Economics/AQM/Social Stats PhD Conference
16th - 17th May 2013

Lancaster University Management School

May 16th

11:30-12:30 Arrival, registration and lunch – Hub Area

12:30 –12.40 Welcome: Professor Ivan Paya (HoD Economics Lancaster) – Lecture Theatre 1

12.40 - 13:55 Keynote speech: Professor Daniel S. Hamermesh University of Texas at Austin and Royal Holloway University of London – Lecture Theatre 1
14:00 -15:15 **Economics - Session 1 – Lecture Theatre 1**

- Changepoint detection for asset price processes
  Mikhail Zhitlukhin
- Heterogeneity in intertemporal asset pricing
  Peng Zhang
- Separating risk and time preferences: Foundations for a descriptive theory
  Jinrui Pan

15:15-15:45 **Refreshments – Hub Area**

15:45 -17:00 **Economics - Session 2 – Lecture Theatre 1**

- Was Adam Smith right? Evidence of compensating wage differentials in CEO pay
  Swarnodeep Homroy
- School quality and house prices: Evidence from a school admission policy reform
  Anwen Zhang
- Education mergers and students’ dropout decisions
  Rossella Iraci Capuccinello

17:00-17:20 **Refreshments – Hub Area**

17:20 -18:10 **Economics - Session 3 – Lecture Theatre 1**

- Monopolistic insurance market and demand for insurance - the case of pessimistic agents and adverse selection
  Katarzyna Werner
- The maximin value allocation in an economy with differential information
  Angelos Angelopoulos

19:15 **Dinner – Lancaster House Hotel (adjacent to the Management School) in Bowland Suite**
May 17th

9:00 - 9:30 **Refreshments – Hub Area**

9:30 - 11:10 **Economics – Parallel Session 4A – Lecture Theatre 1**

- Financial markets synchronization and contagion: Evidence from CEE and eurozone  
  Vasileios Pappas

- The impact of jumps on the stylised facts of returns and volatility: Do jumps matter?  
  Peiran Shi

- Empirical analysis of in-sample and out-of-sample predictability of the equity premium  
  Peng Wang

- Forecasting time series in the presence of structural breaks  
  Gantungalag Altansukh

9:30 - 11:10 **Economics/AQM – Parallel Session 4B – Lecture Theatre 10**

- The impact of mega sport events on leisure activities  
  Sofia Izquierdo Sanchez

- The impact of natural disasters on household expenditure and food demand  
  Eny Sulistyaningrum

- The impact of tuition fee increases on the demand for a university education in Ontario  
  Colin Mang

- Spatial variation in the risk of Schistosoma haematobium and S. Mansoni infections in village communities in southern Ghana  
  Irene Larbi

11:10 - 11:30 **Refreshments – Hub Area**
11.30 -13:10 **Economics – Parallel Session 5A – Lecture Theatre 1**

- Employment-based health insurance and entrepreneurship?  
  David Chivers

- The sustainability of government debt and the habit effect on welfare  
  Xin Hao

- An investigation of monetary policy in the United Kingdom from 1992 to 2007  
  Anh Nguyen

- Are loan loss provision value relevant? Evidence from Islamic and Conventional banks in MENA  
  Marwa El Nahass

11.30 -13:10 **Economics/AQM – Parallel Session 5B – Lecture Theatre 10**

- A comparative analysis of parametric and discrete survival mixture model: An application to UK private firms  
  Daliah Bendary

- Energy from microgeneration: Consumer motivations and barriers to installation  
  Paul Balcombe

  Brian Kelly

- A Similarity based Approach to Forecasting the Variance-Covariance Matrix  
  Lars Knuth

13:10 -14:00 **Lunch – Hub Area**

14.00 -15:40 **Economics - Session 6a – Lecture Theatre 1**

- The impact of foreign direct investment on the economic growth in Egypt: Sectoral analysis  
  Shimaa Elkomy
• Outward foreign direct investment and reverse technology spillovers: The effect on total factor productivity  
  Swati Virmani

• On the effect of composition of public investment on economic growth rates of provinces in Turkey  
  Gokcen Yilmaz

**14.00 -15:40 AQM - Session 6b – Lecture Theatre 10**

• Identifying musical taste and distaste groups in England: A methods comparison  
  Adrian Ruzzi

• Measuring latent values; the challenge of fitting CFA models to multiple time-spatial contexts using cross-sectional data  
  Thomas Loughran

• Developing Valid & Reliable Child Health Assessment Tools.  
  Philip Gichuru