NWDTC PhD Conference in Economics

19th - 20th May 2016

Department of Economics
Lancaster University Management School

Thursday, May 19th

11:30-12:50 Registration and lunch – Hub Area

12:50 –13.00 Welcome: Professor Ivan Paya (HoD Economics Lancaster) – Lecture Theatre 1

13.00 - 13:55 Keynote speech: Professor Peter P. Wakker, Erasmus School of Economics – Lecture Theatre 1

14:00 -15:40 Session 1: Applied Micro – Lecture Theatre 1

Chair: Joe Regan-Stansfield

- Does schooling have lasting effects on cognitive function? Evidence from compulsory schooling laws

Emma Gorman, Lancaster University

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• Partners match & couples decide: An empirical model of joint labour supply decisions of partners
  Melisa Sayli, University of Manchester

• National or political cake? The political economy of intergovernmental transfers in Nigeria
  Muhammad Salihu, Lancaster University

• Targets and performance in a dynamic context: An empirical analysis with undergraduates
  Jingyi Meng, University of Manchester

15:40-16:10 **Refreshments – Hub Area**

16:10 -17:50 **Session 2: Applied Macro – Lecture Theatre 1**

Chair: Xichen Wang

• Forecasting UK house prices during turbulent periods
  Alisa Yusupova, Lancaster University

• Recovery from deep recession: Lessons from 1930s Britain
  Tad Gwiazdowski, University of Manchester

• The tracking ability of UK exchange traded funds: A panel co-integration analysis
  Carmen Mari Clerigues, Liverpool University

• Bubbles in agricultural commodity markets? Evidence from the UK wheat market
  Simon Spavound, Lancaster University

19:00 **Dinner – Lancaster House Hotel (adjacent to the Management School) in Bowland Suite**
Friday, May 20th

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

9:30 - 10:45 **Parallel Session 3A: Economic Theory – Lecture Theatre 1**
Chair: Luke Wilson

- Information and the value of a game
  Sanna Laksá, Liverpool University

- Health and optimal taxation
  Panagiotis Margaris, University of Manchester

- Strategic market games and the theory of comparative advantage
  Waseem Toraubally, University of Manchester

9:30 - 10:45 **Parallel Session 3B: Applied Macro – Lecture Theatre 7**
Chair: Alisa Yusupova

- International equity flows and the predictability of emerging markets’ stock returns
  Xichen Wang, Lancaster University

- Forecasting exchange rates using the forward premium term structure
  Pantelis Promponas, Lancaster University

- Financial development and economic growth in China: Co-integration and causality analyses
  Zhenxiong Li, Lancaster University

10:45 – 11:15 **Refreshments – Hub Area**

11.15 - 12:55 **Parallel Session 4A: Applied Micro – Lecture Theatre 1**
Chair: Habtamu Beshir

- The economics of lotto design
  Rhys Wheeler, Lancaster University

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• Micro-model analysis of fuel consumption, welfare and distributional impacts of fuel subsidies removal in Nigeria
  Ibrahim Adebisi Tajudeen, University of Manchester

• Duration dependence analysis: How business cycles and previous labour market status affect the NEET probability?
  Qisha Quarina, Lancaster University

• Life cycle labour supply in the UK: Evidence from quarterly labour force survey
  Eric Qiao, Lancaster University

11:15 -12:05 **Parallel Session 4B: Econometrics – Lecture Theatre 7**
Chair: Simon Spavound

• A modified fractionally co-integrated VAR for modelling systems with I(d) and I(0) Variables
  Xingzhi Yao, Lancaster University

• A time varying parameter HAR model for realized volatility forecasting
  Xuguang Li, Lancaster University

13:20 -14:00 **Lunch – Hub Area**