Hosted by NHH Norwegian School of Economics:

NORDIC ECONOMETRIC MEETING - NEM 2024

Welcome to the 12th Meeting of the Nordic Econometric Network in Bergen!

The local organizers, gratefully, acknowledge the support from NHH and from SNF's fund for applied research.

SUNDAY, JUNE 2

9:00-10:00	Registration and coffee

Contributed Sessions

	Auditorium A		Auditorium B	
10:00-10:30	Stepan Mazur	Tangency portfolio weights under a skew- normal model in small and large dimensions	Niveditha Prabakaran	Unveiling Shadows in The Dark: Revisiting Corruption and Economic Growth
10:30-11:00	Hyunjoo Kim Karlsson	Investigation of exchange rate volatility – Implementation of APARCH model and Support Vector Regression	Tairi Rööm	What explains the dynamics of wealth inequality? The role of wealth components, regions and household size

11:00-11:30	Roope Rihtamo	Predicting Winner and Loser Stocks: A Classification Approach	Merike Kukk	Beyond the Headline: How Personal Exposure to Inflation Shapes the Financial Choices of Households
11:30-12:00	Erik Christian Montes Schütte	The Anatomy of Machine Learning-Based Portfolio Performance	Markku Lanne	Identifying Structural Vector Autoregressions via Non-Gaussianity of Potentially Dependent Structural Shocks

12:00-13:00	Lunch

Keynote Address

	Auditorium A	
13:00-14:30	Eric Ghysels	On Quantum Ambiguity and Potential Exponential Computational Speed-Ups to Solving Dynamic Asset Pricing. Models. Link to paper

14:30-15:15	Coffee and snack

Contributed Sessions

	Auditorium A	
15:15-15:45	Timo Kousmanen	Can omitted carbon abatement explain productivity stagnation?
15:45-16:15	Bent Jesper Christensen	Intermittency and the potential of wind energy for CO2 abatement
16:15-16:45	Niels Kærgård	The History of Danish Econometrics - From forgotten pioneers to part of the international trends

	Auditorium A
17:00	General assembly for the Nordic Econometric Network

MONDAY, JUNE 3

Keynote Address

	Auditorium A	
10:00-11:00	Jonas Peters	Causality and Robust Machine Learning (online)

Contributed Sessions

	Auditorium A		Auditorium B	
11:15-11:45	Savi S P Virolainen	A Gaussian smooth transition vector autoregressive model: An application to the macroeconomic effects of severe weather shocks	Øivind Anti Nilsen	Mixed Frequency Data in a Multiproduct (S, s) Pricing Model
11:45-12:15	Andrejs Zlobins	Quantitative Tightening: Lessons from the US and Potential Implications for the EA	Henri Nyberg	Similarity-based path forecasting of U.S. recession periods

12:15-13:30	Lunch

Contributed Sessions

	Auditorium A	
13:30-14:00	Sune Karlsson	US Interest Rates: Are Relations Stable?
14:00-14:30	Samuel Rauhala	Persistent factors for macroeconomic forecasting

14:30-15:00	Coffee and snack

Contributed Sessions

	Auditorium A		Auditorium B	
15:00-15:30	Chen Huang	Arellano-Bond LASSO Estimator for Dynamic Linear Panel Models	Svitlana Drin	A test on the location of tangency portfolio for small sample size and singular covariance matrix
15:30-16:00	Roger Bivand	Spatial econometrics and machine learning: economic and social research questions using spatial data	Rickard Sandberg	Robust Estimation and Inference for Time-varying Unconditional Volatility
16:00-16:30	Guri Natalie Jordbakke	How parking regulation affects the consumption of private cars – identification through a natural experiment	Nataliya Shchestyuk	Option pricing in illiquid markets: sub diffusive approach

19:30	Conference Dinner, Restaurant Olivia Zachariasbryggen

TUESDAY, JUNE 4

Contributed Sessions

	Auditorium A		Auditorium B	
10:00-10:30	Amaresh K Tiwari	Estimating Production Function and Productivity Impact of Export Persistence using Revenue Data	Stylianos Fountas	The effects of uncertainty on income inequality: Time-series evidence from industrialized countries
10:30-11:00	Iaroslav Kriuchkov	Stochastic Nonparametric Estimation of the Density-Flow Curve	Liis Roosaar	What determines the gender pay gap in academia?
11:00-11:30			Jaanika Meriküll	Monetary Policy and Earnings Inequality: Inflation-Dependencies

11:30	Lunch