



**ULBS**

Universitatea "Lucian Blaga" din Sibiu



BANCA  
NATIONALĂ  
A ROMÂNIEI



**Conference Program**  
**Advances in Econometrics, Volume 42**  
**Paltinis, Romania May 16-17, 2019**

Wednesday, May15:

**Arrivals and hotel check-in; informal dinner**

Thursday, May 16, 9:00-10:15 am

**Session 1: Keynote 1**

**Moderator: Mihai Copaciu** (National Bank of Romania)

- “Spillovers in Social Programme Participation: Evidence from Chile” with Pedro Carneiro, Barbara Flores, Emanuela Galasso and Rita Ginja

**Presenter: Áureo De Paula** (University College London)

Thursday, May 16, 10:15-10:30

**Coffee Break**

Thursday, May 16, 10:30-12:00 pm

**Session 2: Network Econometric Methods - 1**

**Moderator: Alexandru Minea** (University D’Auvergne)

- “Identification and Estimation of Outcome Response with Heterogeneous Treatment Externalities” with Tiziano Arduini and Eleonora Patacchini

**Presenter: Edoardo Rainone** (Bank of Italy)

**Discussant: Marcel Voia** (University of Orleans and Carleton University)

- “Network Identification methods based on change of basis”

**Presenter: Hon Ho Kwok** (Hong Kong University)

**Discussant: Diego Rojas** (Emory University)

Thursday, May 16, 12:00-1:30 pm

**Lunch Break**

Thursday, May 16, 1:30-2:45 pm

**Session 3: Keynote 2**

**Moderator: Marcel C. Voia** (University of Orleans and Carleton University)

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**Presenter: Elie Tamer** (Harvard University)

Thursday, May 16, 2:45-4:15

**Session 4: Academic Networks**

**Moderator: Cristian Litan** (Babeş-Bolyai University)

• “Superstar Economists: Coauthorship networks and research output” with Chih-Sheng Hsieh, Ziaodong Liu and Christian Zimmermann

**Presenter: Michael Koenig** (Vrije University)

**Discussant: Juan Estrada** (Emory University)

• “The Ties That Bind in Academic Economics Publishing” with Kim P. Huynh and David T. Jacho-Chavez

**Presenter: Juan Estrada** (Emory University)

**Discussant: Michael Koenig** (Vrije University)

Thursday, May 16, 4:15-4:30 pm

**Coffee Break**

Thursday, May 16, 4:30-6:15 pm

**Session 5: Banking and Consumer Choices**

**Moderator: Cristina Tanasescu** (Lucian Blaga University)

• “Debt Service and Default: Calibrating macroprudential policy using micro data” with Erlend Nier, Maral Shamloo and Liviu Voinea

**Presenter: Radu Popa** (National Bank of Romania)

**Discussant: Tamas Briglevics** (National Bank of Hungary)

- “Systemic risk spillovers and interconnectedness between systemically important banks” with Nicu Sprincean and Radu Tunaru

**Presenter: Alin Andries** (A.I. Cuza University)

**Discussant: Edoardo Rainone** (Bank of Italy)

- “Are consumer choices connected?” with David Ortan and Marcel Voia

**Presenter: Mihai Copaciu** (National Bank of Romania)

### **Conference Barbecue Dinner & Poster Session**

Thursday, May 16, 7:00 pm -

- “Collaborative Production in Science: An Empirical Analysis of Coauthorships in Economics” with Katharine Anderson

**Presenter: Seth Richards-Shubik** (Lehigh University)

- “Estimating spillover effects in interbank networks”

**Presenter: Edoardo Rainone** (Bank of Italy)

- “Interbank loan market across payment systems: insights from network topology” with Marcel Voia

**Presenter: Leo Sabetti** (Payments Canada)

- “Interconnectedness in the Market of Consumer Loans”

**Presenter: Anson Ho** (Bank of Canada)

**Friday, May 17, 9:00-10:30 am**

### **Session 6: Network Econometric Methods - 2**

**Moderator: Bogdan Negrea** (ASE)

- “An Econometric Model of Network Formation with an Application to Board Interlocks Between Firms”

**Presenter: Cristina Gualdani** (Toulouse School of Economics)

**Discussant: Heng Chen** (Bank of Canada)

- “Implementing Faustmann–Marshall–Pressler: Stochastic Dynamic Programming in Space” with John Rust

**Presenter: Harry J. Paarsch** (University of Central Florida)

**Discussant: Cristina Gualdani** (Toulouse School of Economics)

Friday, May 17, 10:30-10:45

**Coffee Break**

Friday, May 17, 10:45-12:15 pm

**Session 7: Financial Networks**

**Moderator: Artūras Juodis** (University of Groningen)

- “Financial Contagion in Cross-holdings Networks” with Pablo Estrada

**Presenter: Leonardo Francisco Sanchez Aragon** (ESPOL)

**Discussant: Anca Voia** (University of Toulouse)

- “Spatial Panel Model of Banking Branches in Canada” with Matthew Strathearn

**Presenter: Heng Chen** (Bank of Canada)

**Discussant: Artūras Juodis** (University of Groningen)

Friday, May 17, 12:15-1:30 pm

**Lunch Break**

Friday, May 17, 1:30-3:00 pm

**Session 8: Money and News**

**Moderator: Kim P. Huynh** (Bank of Canada)

- “Network of Money Circulation” with Juan Estrada

**Presenter: Diego Rojas** (Emory University)

**Discussant: Leonardo Francisco Sanchez Aragon** (ESPOL)

- Textual Sentiment and Sector specific reaction

**Presenter: Wolfgang Karl Härdle** (Humboldt University)

**Discussant: Kim P. Huynh** (Bank of Canada)

Friday, May 17, 3:15-7pm

Visit Sibiu

**Conference Dinner - Sibiu**

Friday, May 17, 7:00 pm -