



Lancaster  
University



# NWDTC PhD Conference in Economics

19<sup>th</sup> - 20<sup>th</sup> May 2016

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Department of Economics  
Lancaster University Management School

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Thursday, May 19<sup>th</sup>

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 20<sup>th</sup>

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 Margaritis, 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 8**

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 8**

Chair: Simon Spavound

- A modified fractionally co-integrated VAR for modelling systems with I(d) and I(o) 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**