



Concordia University



McGill University



Université de Montréal

7^e COLLOQUE CIREQ DES ÉTUDIANTS DE DOCTORAT
7th CIREQ PH.D. STUDENTS' CONFERENCE

1er juin / June 1, 2011

McGill University, Thomson House
3650 McTavish, Montréal

Sous la direction de / Organized by :

Isabel Galiana (McGill University)

Noumon Codjo Nérée Gildas Maxime (Université de Montréal)

Wenjing Zhao (Concordia University)

8:30 - 8:50 Inscription / Registration

8:50 - 9:00 *Mot de bienvenue / Welcome address* : **Professor Emanuela Cardia** (Université de Montréal, CIREQ)

9:00 - 10:30

SÉANCES PARALLÈLES I / PARALLEL SESSIONS I

MACROECONOMETRICS

Salle / Room Boardroom 1

Gabriel Bruneau (Université de Montréal)
Monetary Foresight and Economic Fluctuations

Kortava Ekaterina (University of Glasgow)
Forecasting Export Prices in the Presence of Parameter Instability

Louis-Philippe Beland (Université de Montréal)
Political Parties, Labor Market Outcomes & Inequality : Evidence from US States

MICRO I

Salle / Room Boardroom 2

Messan Agbaglah (Université de Montréal)
Informal Insurance, an Approach by Overlapping Coalitions as Merging of Networks and Groups

Maxime Agbo (Université de Montréal)
A Paradox about the Multi-Level Marketing Scheme

Sidthidet Taweewan (McGill University)
Competition and Mergers in Banking under Credit Risk

Graeme Walker (Simon Fraser University)
Coevolution of Beliefs and Networks

10:30 - 10:45 Pause / Break

10:45 - 12:15

SÉANCES PARALLÈLES II / PARALLEL SESSIONS II

MACRO I

Salle / Room Boardroom 1

Modeste Some (Université de Montréal)
A General Equilibrium Analysis of the Term Structure of Interest Rates

Huang Zongye (McGill University)
Growth, Structural Transformation and Trade Balance : United States, 1950-2005

Shervan Vafa (York University)
Financial Intermediation and Capital Mobility

Komlan Fiodendji (Université d'Ottawa)
The Asymmetric Reaction of Monetary Policy to Inflation and the Output Gap : Evidence from Canada

ECONOMETRICS

Salle / Room Boardroom 2

Selma Chaker (Université de Montréal)
Toward Zero Noise : On Volatility Estimation and Forecasting

Koomla Ulrich Hounyo (Université de Montréal)
Bootstrapping Pre-Averaging Realized Volatility under Market Microstructure Noise

Ismael Yacoub Mourifie (Université de Montréal)
Set Inference in Latent Variables Models

Rami Tabri (McGill University)
Asymptotic and Bootstrap Tests for Stochastic Dominance via the Method of Maximum Likelihood

12:15 - 13:30 Lunch

13:30 - 15:00

SÉANCES PARALLÈLES III / PARALLEL SESSIONS III

MACRO 2

Salle / Room Boardroom 1

Elton Dusha (University of Toronto)
Fighting Corruption in the Presence of Intermediaries

Jean-François Rouillard (Queen's University)
The Quantity Anomaly in the Presence of Financial Shocks

Afrasiab Mirza (Queen's University)
Dynamic Prudential Regulation

Xi Chen (BETA-University of Strasbourg)
On the Estimation of CES Production Function with Biased Technical Change

DEVELOPMENT ECONOMICS

Salle / Room Boardroom 2

Rosa Evelia Sanchez Garcia (University of Manitoba)
The Role of Institutional Factors and Lone Parenthood in Welfare Dependency of Manitoban Cree-Ojibway Women

Bouba Housseini (Université Laval)
Intertemporal Population Ethics : An Alternative Critical-Level Approach

Mehnaz Rabbani (McGill University)

Mother's Time Allocation and Child Care in Bangladeshi Extreme Poor Households

Ashfakuddin Rubel (York University)

Trade and the Environment : Welfare Implications of Life-Cycle Environmental Assessments

15:00 - 15:15 Pause / Break

15:15 - 16:45

SÉANCES PARALLÈLES IV / PARALLEL SESSIONS IV

MICRO II

Salle / Room Boardroom 1

Derek Stacey (Queen's University)

Tenure Insecurity, Adverse Selection, and Liquidity in Rural Land Markets

Victor Song (University of Calgary)

To Share or Not to Share Information : An Economic Comparison of Oil Exploration Policies between Canada and US

Mike Cloutier (Queen's University)

Leniency Programs and Quality of Information

Wei Yang (McMaster University)

Are Contributions of Time and Money Substitutes or Complements?

FINANCIAL ECONOMETRICS

Salle / Room Boardroom 2

Cedric Okou (HEC Montréal)

Horizon Effect in the Term Structure of Long-Run Risk Return Trade-Offs

Rui Gao (Queen's University)

Quasi-Realized Volatility : MCMC Estimation of Integrated Volatility with Price Limit

16:15

Fin / End
