



Concordia University



McGill University



Université de Montréal

***13<sup>e</sup> COLLOQUE CIREQ DES ÉTUDIANTS DE DOCTORAT***  
**13<sup>th</sup> CIREQ PH.D. STUDENTS' CONFERENCE**

19 mai / May 2017

**Concordia University**  
Department of Economics  
Henry F. Hall Building  
Sir George William Campus  
1455, boul. de Maisonneuve West  
salles / rooms H-1145, H-1154, H-1120

**Sous la direction de / Organized by :**

**Stefania Strantz** (Concordia University)

**Lucienne Talba Papite** (Université de Montréal)

**Xian Zhang** (McGill University)

**8:30 – 8:40**    **Inscription et petit-déjeuner continental / Registration and continental breakfast**  
(salle / room H-1145)

**8:40 – 8:55**    **Mot de bienvenue / Welcome address** (salle / room H-1145)  
**Prof. Benoit Perron** (Directeur du CIREQ Director)

**SÉANCES PARALLÈLES 1A / PARALLEL SESSIONS 1A**

**Salle / Room H-1145**

9:00 – 9:25    **Afef CHOUCHANE** – Université du Québec à Montréal  
*The Cyclical Behavior of the New-Keynesian Model with Frictional Unemployment and Firms Networking*

9:30 – 9:55    **Victor JEAN GARDY** – Université du Québec à Montréal  
*Business Cycle Comovements with Production Networking and Working Capital : A Bayesian Estimation Approach*

10:00 – 10:25    **Kodjovi EKLOU** – Université de Sherbrooke  
*The Welfare Cost of Fiscal Policy Shocks*

**SÉANCES PARALLÈLES 1B / PARALLEL SESSIONS 1B**

**Salle / Room H-1154**

9:00 – 9:25    **Igor CESAREC** – New York University  
*Exchange Rate Dynamics under Financial Frictions*

9:30 – 9:55    **Eric FINA KAMANI** – Centre de Recherche sur l'Intégration Economique et Financière (CRIEF)  
*Diversification et fragilité des institutions financières*

10:00 – 10:25    **Ribal ABI RAAD** –Concordia University  
*Impact of Remittances Spending in Egypt*

**SÉANCES PARALLÈLES 1C / PARALLEL SESSIONS 1C**

**Salle / Room H-1120**

9:00 – 9:25    **Michael AGUESSY** – Concordia University  
*Model Selection with Possibly Weak Identification*

9:30 – 9:55    **Tsafack Teufack IDRIS** – Université de Montréal  
*On the Properties of the Functional Partial Least Squares with a Scalar Response*

10:00 – 10:25    **Kone N'GOLO** – Université de Montréal  
*Optimal Portfolio Selection with Recursive Preferences and Transition Costs*

10:30 – 10:45    **Pause / Break** (salle / room H-1145)

**SÉANCES PARALLÈLES 2A / PARALLEL SESSIONS 2A**

**Salle / Room H-1145**

10:50 – 11:15    **Diego PULIDO LEMA** – McGill University  
*An Experimental Test of Portfolio Choice with Non-Tradable Risk*

11:20 – 11:45 **Liang WANG** – Concordia University  
*Do Not Live Up to My Trust : Trust Game Experimental Data Strategy Analysis*

**SÉANCES PARALLÈLES 2B / PARALLEL SESSIONS 2B**

**Salle / Room H-1154**

10:50 – 11:15 **David BENATIA**– Université de Montréal  
*Functional Econometrics of Supply Function Auctions : An Application to the New York Electricity Market*

11:20 – 11:45 **Golnaz DAVALLOO** –Concordia University  
*Public Information Effects in Palm Beach Real Estate Auction*

**SÉANCES PARALLÈLES 2C / PARALLEL SESSIONS 2C**

**Salle / Room H-1120**

10:50 – 11:15 **Sheridon ELLISTON** –Concordia University  
*On Monetary and Fiscal Unions*

11:20 – 11:45 **Uma KAPLAN** – Concordia University  
*A Copula-Based Approach in English Auctions*

**11:45 – 13:25 Lunch et SÉANCE PLÉNIÈRE / PLENARY SESSION and Lunch Salle / Room H-1145**

12:15 – 13:15 **Walter STEINGRESS** – Banque du Canada  
*Global Trade Flows : Revisiting the Exchange Rate Elasticities*

**SÉANCES PARALLÈLES 3A / PARALLEL SESSIONS 3A**

**Salle / Room H-1145**

13:30 – 13:55 **Anthony SANFORD** – University of Washington  
*Twitter-Based Sentiment Distributions as a Factor of Equity Returns*

14:00 – 14:25 **Louphou COULIBALY** – Université de Montréal, CIREQ  
*Monetary Policy in Sudden Stop-Prone Economies*

14:30 –14:55 **Cheuk Shing LEUNG** – McGill University  
*Heterogeneous Returns to Saving and Wealth Inequality*

**SÉANCES PARALLÈLES 3B / PARALLEL SESSIONS 3B**

**Salle / Room H-1154**

13:30 – 13:55 **T. Herve ZEIDA** – Université de Montréal  
*Unequal We Stand : Human Capital and Occupational Choice over the Life-Cycle*

14:00 – 14:25 **Jonathan CRÉCHET** – Université de Montréal  
*Layoff Taxes, Temporary Jobs and Insurance Contracts*

14:30 –14:55 **Liang GUO** – Concordia University  
*A Structural Analysis of Wage Effects of Temporary Schooling Interruption*

**SÉANCES PARALLÈLES 3C / PARALLEL SESSIONS 3C****Salle / Room H-1120**

- 13:30 – 13:55 **Galyna GRYNKIV** – The University of Western Ontario  
*Market Liquidity and Volatility : Non-Linear Relationship*
- 14:00 – 14:25 **Eric Marius PONDÉ ENDENGLE** – Université de Montréal  
*Time-Varying Risk Premia with Intermittently Useless Factors*
- 14:30 – 14:55 **Ehsan FAZEL** – Concordia University  
*Market Efficiency in Commodity Futures Market*
- 15:00 – 15:15 **Pause / Break** (salle / room H-1145)

**SÉANCES PARALLÈLES 4A / PARALLEL SESSIONS 4A****Salle / Room H-1145**

- 15:20 – 15:45 **Biva Arani MALLIK** – Concordia University  
*Environmental Kuznets's Curve Hypothesis Revisited –The impact of Trade*
- 15:50 – 16:15 **Guillaume LORD** – McGill University  
*International Environmental Agreements with Two Pollutants*

**SÉANCES PARALLÈLES 4B / PARALLEL SESSIONS 4B****Salle / Room H-1154**

- 15:20 – 15:45 **Dilek SAYEDAHMED** – Concordia University  
*Centralized Refugee Matching : New Mechanisms and Weak Stability Criteria with Partitioned Priorities*
- 15:50 – 16:15 **Pouya EBRAHIMI** – HEC Montréal  
*Tax-Efficient Strategies for a Multi-Plant Monopoly*

**SÉANCES PARALLÈLES 4C / PARALLEL SESSIONS 4C****Salle / Room H-1120**

- 15:20 – 15:45 **George NGOUNDJOU NKWINKEUM** – Université de Montréal  
*Labour Market Conditions, Health and Retirement*
- 15:50 – 16:15 **Rahid Mahmood KHAN** – Concordia University  
*Financial Stress in the Family and Depressive Symptoms during Adolescence*
- 16:45 – 19:30 **Cocktail** (sur invitation seulement / invitation only)