

## 5th Money, Macroeconomics and Finance PhD Conference

University of Kent, Canterbury  
Thursday 19 and Friday 20 April 2018

### Thursday, 19 April

10:00-11:00 Registration and Coffee (Atrium, Keynes College)

11:00-12:30 **Session 1 (KLT1) – Macro-Labour (Chair: Wei Jiang)**

**Jiajia Gu** (LSE) 'Financial Intermediation and Occupation Choice'

**Andrea Benecchi** (University of Glasgow) 'Can Subsidising Job-related Training Reduce Inequality?'

12:30-14:00 Lunch/Poster Session (Atrium, Keynes College)

14:00-15:30 **Session 2 (KLT1) – Networks Effects (Chair: Stephen Millard)**

**Issam Samiri** (Birkbeck – University of London) 'Firms Asymmetric Spending and the Business Cycle'

**Nikolay Chernyshev** (University of St Andrews) 'From Productivity Shifts to Economic Growth: Intersectoral Linkage as an Amplifying Factor'

15:30-16:00 Tea/Coffee Break (Atrium, Keynes College)

16:00-17:30 **Session 3 (KLT1) – Macro-Finance (Chair: Alfred Duncan)**

**Valeria Patella** (Goethe University Frankfurt & Sapienza University Rome) 'Ambiguous Leverage Cycles'

**Stylianos Tsiaras** (University of Surrey) 'Financial Crisis, Monetary Base Expansion and Risk'

19:30 Workshop Dinner (Café du Soleil)

## Friday, 20 April

09:00-10:30 **Session 4 (KLT2) – International Macro (Chair: Peter Sinclair)**

**Ayobami E Ilori** (University of Sheffield) 'Tales of Two Countries: Cross-Border Fiscal Spillovers in Euro Area and the United Kingdom'

**Jan-Philipp Dueber** (University of Kent) 'Endogenous Time-Varying Volatility and Emerging Market Business Cycles'

10:30-11:00 Tea/Coffee Break (Atrium, Keynes College)

11:00-12:30 **Session 5 (KLT2) – Macroeconometrics (Chair: Pei Kuang)**

**Alessio Volpicella** (Queen Mary University of London) 'Shrinkage in Set-identified SVARs'

**Rong Fu** (Heriot-Watt University) 'Financial Integration in a Changing World'

12:30-13:30 Lunch/Poster Session (Atrium, Keynes College)

13:30-15:00 **Session 6 (KLT2) – Firms (Chair: Anthony Savagar)**

**Tevy Chawwa** (Durham University) 'Macroprudential Policy, Firms' Debt Structure and Macroeconomic Stability'

**Michael Nower** (Durham University) 'International Trade, Non-Trading Firms and their Impact on Labour Productivity'

15:00 End of workshop

## Poster papers

**Omar Boye** (University of Surrey) 'The Effects of US Monetary Policy on Canada and Mexico: A Tale of Two Worlds?'

**Aida Garcia-Lazaro** (University of York) 'Global Financial Spillovers, Monetary and Macroprudential Policies in an Emerging Economy'

**William Gatt** (University of Nottingham & Central Bank of Malta) 'Housing Boom-bust Cycles and Asymmetric Macroprudential Policy'

**Timo van der Linden** (University of Greenwich) 'The Fix wasn't fixed, or the fix wasn't broken: A regime switching model of FX market manipulation'

**Weijie Luo** (University of York) 'Inequality and Growth in the 21st Century'

**Oluwaseun Ologun** (University of Kent) 'Foreign Direct Investment and Intra-industry Spillovers'

**Germano Ruisi** (Queen Mary University of London) 'Comparing the Monetary Policy Transmission across the Euro Area under High and Low Uncertainty: A Threshold Hierarchical Panel VAR'

**Sze-Nie Ung** (Newcastle University) 'Can Investor Sentiment Predict Stock Returns? Evidence from a New Investor Sentiment Index'

**Xiaodong Wang** (Durham University) 'House Owner Sentiment, Mortgage Default, and the Dynamics of Tiered House Prices'