



Concordia University



McGill University



Université de Montréal

13^e COLLOQUE CIREQ DES ÉTUDIANTS DE DOCTORAT
13th 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

Annulé
Cancelled

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 Économique 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 **Idriss TSAFACK TEUFACK** – Université de Montréal
On the Properties of the Functional Partial Least Squares with a Scalar Response

10:00 – 10:25 **N'golo KONÉ** – 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
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. Hervé 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 PONDI 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 NGROUNDJOU 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)