



UNIVERSITY OF
LIVERPOOL



MMF Sponsored Conference 2022

***Econometric and Big Data Analyses of Global Economy, Financial
Markets and Economic Policies***

28-29 June, 2022

Day 1: Tuesday, 28 June

09:00 – 09:25 Coffee Reception

09:25 – 09:30 Welcome Address

09:30 – 10:30 Keynote 1

Meredith Crowley (University of Cambridge)

TBC

10:30 – 10:45 Coffee Break

10:45 – 12:45 Invited Session 1

Jun Du (Aston Business School)

TCA, Non-tariff Measures and UK Trade

Yuan Tian (University of Nottingham)

Trade Disruptions along the Global Supply Chain

Dennis Novy (University of Warwick)

Urban-Biased Structural Change

13:00 – 14:00 Lunch Break

14:15 – 15:15 Keynote 2

Glenn Magerman (Université libre de Bruxelles, ULB, CEPR)

*The Impact of Covid Rescue Policies on Productivity Growth and
Reallocation*

15:15 – 15:30 Coffee Break

15:30 – 17:30 Invited Session 2

Gert Bijmens (National Bank of Belgium)

Emissions and Carbon Pricing: Do Firms Strive or Shrink?

Joep Konings (Nazarbayev University Graduate School of Business, ULMS, CEPR)

FDI and Superstar Spillovers: Evidence from Firm-to-Firm Transactions

Balazs Murakozy (University of Liverpool)

Technological Change and Skill Demand in Non-Competitive Labor Markets

18:30 – 20:30 Conference Dinner (by Invitation)

Day 2: Wednesday, 29 June

09:30 – 10:30 Keynote 3

Sudipto Karmakar (Bank of England)

(Un-)Intended Consequences of Government Support Measures During Covid-19

10:30 – 10:45 Coffee Break

10:45 – 12:45 Invited Session 3

Jiaqi Li (Bank of Canada)

Predicting the Demand for Central Bank Digital Currency: A Structural Analysis with Survey Data

Tim Jackson (University of Liverpool)

Optimal Central Bank Balance Sheets

Mingli Chen (University of Warwick)

Deep Reinforcement Learning in a Monetary Model

13:00 – 14:00 Lunch Break

14:15 – 15:15 Keynote 4

Caio Almeida (Princeton University)

Can a Machine Correct Option Pricing Models

15:15 – 15:30 Coffee Break

15:30 – 17:30 Invited Session 4

Marco Bardoscia (Bank of England)

TBC

Shixuan Wang (University of Reading)

TBC

Michael Ellington (University of Liverpool)

Persistence in Economic Networks

Sponsors:

- Money Macro & Finance Society
- The Economics Group, ULMS
- Econometrics and Big Data Research Cluster, ULMS

Organizers:

- Ruijun Bu
- Oliver de Groot
- Lu Han
- Tim Jackson
- Joep Konings
- Balazs Murakozy
- Abderrahim Taamouti

Registration Details:

- Participation to the conference including coffee and lunches are free of charge. Please email Ruijun Bu at ruijunbu@liv.ac.uk to register your interest.
- MMF society members seeking financial support from the society, please indicate this in your email and also contact the society for more details.

Conference Venues:

- Welcome address and all presentations (ULMS SR6 at the University of Liverpool)
- Coffee reception and breaks (ULMS SR6 Breakout Area)
- Lunches and Dinners (TBC)

N.B. The programme and venues are provisional and may be subject to minor amendments prior to the start conference. Please contact Ruijun Bu at ruijunbu@liv.ac.uk for queries.