iCEBDA 2025

The International Conference on Econometrics and Big Data Analysis

11-14 September 2025 | Istanbul, Türkiye

Thursday 11 September 2025

Time	Track A	Track B
10:00–11:00	Registration/Welcoming Coffee break	
11:00–11:30	Opening	
11:30–13:00	**Labour & Education Microeconometrics** • **Alan Gadzaonov**: Estimating interorganizational wage gap and inequality on the Russian academic labour market using decomposition and unconditional quantile regression methods • **Julia Krotova**: Calibrating the labour market rigidity parameter for macroeconomic models: a feasible solution for Russia • **Anastasiia Litvinova**: Inequality of access to higher education in Russia	**Crypto, Commodities & Expectations** • **Kirill Anikeev**: The Collapse of TerraClassic: An Analysis of the Stabilization Mechanism and Lessons for Algorithmic Stablecoins • **Lyudmila Gadasina**: Investigation of the Mechanism of Shock Propagation on the Commodity Market of the Moscow Stock Exchange • **Dmitry Romanov**: Analysis of the spillover effect on oil sector stocks during the sanction period
13:00–14:30	Lunch	
14:30–16:00	**Regional Economics** • **Tatyana Ivakhnenko**: Digitalization and economic activity in the Russia's regions • **Madina Karamysheva**: A Tale of Two Shocks: Defense vs. Disaster Spending and Regional Growth. • **Anton Nikolaev**: Study of determinants of viral hepatitis spread and mortality in the Russian Federation: spatial aspect • **Rogneda Vasileva**: Structural breaks in panel data: COVID-19 pandemic in Russian regions	**Macroeconometrics** • **Nadezhda Iurchenko**: Anti-Inflation Policy in Russia Considering Factors on the Aggregate Demand Side • **Alyona Nelyubina**: Quarterly projection model with credit and fiscal impulse • **Mariia Kirillova**: Deglobalization in trade and finance: A GVAR analysis
16:00–16:20	Coffee break	
16:20–17:50	**Applied AI: From Sports to Finance and Economics** • **Nikolay Shmakov** : Development of analytical tools to assist in the process of identifying and selecting players for ice hockey transfers through the assessment of player performance	**Behaviour** • **Iuliia Naidenova**: Crowd Size and Prediction Precision: an Analysis of Metaculus Data • **Anastasia Martsenyuk**: Consumer Preferences while Choosing Products: Evidence from Wildberries

- **Mikhail Usanin**: AI-based approach to burnout identification and its implication for performance in eSports
- **Dmitry Grigoriev**: Early Detection of Flicker Noise as a Precursor to Regime Shifts in the Foreign-Exchange Market

- **Maria Lymar**: What information is important for households' inflation expectations: a randomized controlled trial

Friday 12 September 2025

Time	Track A	Track B
9:00–10:00	Plenary 2 — Tommaso Proietti: State-Space Nowcasting	
10:00–10:30	Coffee break	
10:30–12:00	**Time-Series & Panel Econometrics** • **Anton Skrobotov**: Confidence Sets for the Emerging Date of a Bubble • **Tomás del Barrio Castro**: Long memory in the marginalized time series of a VAR revisited • **Alexey Buzin**: Heller-Heller-Gorfin test with bins sizes bounded from below • **Josu Arteche:** A semiparametric score test for general long memory	**Monetary Policy** • **Vadim Grishchenko**: High-frequency identification of multi-dimensional monetary policy surprises for Russia • **Sofya Kolesnik**: The Effectiveness of the Bank of Russia's Monetary Policy under Diagnostic Expectations • **Victoria Bannikova**: Market interest rates and Central Bank communication on the key rate path: the road taken
12:00–13:30	Lunch	
13:30–15:00	**Firm Innovation & Productivity** • **Stepan Novikov**: Productivity and Efficiency Trends of Russian Firms in 2017-2023 • **Anastasiia Sherubneva**: Determinants of Labour and Capital Elasticity in Manufactory: The Case of Russian SMEs in 2021--2022 • **Alina Urazbaeva**: One Crisis, Divergent Outcomes: Regional Entrepreneurship under Varied Shock Levels • **Maria Semenova**: Retail Depositor Strategies in Russian Regions during the Pandemic Shock: Whether to Withdraw and Why	**Household & Health Microeconometrics** • **Deniz Göktaş**: The Education Gradient of Mental Health: An Application of the Causal Random Forest Method on the Turkish Health Survey • **Rufina Evgrafova**: Mortgage and Childbirth: Opportunity or Burden? • **Galina Besstremyannaya**: Heterogeneous effect of endogenous regulation: evidence from a hospital financing reform in Japan
15:00–15:20	Coffee break	
15:20–16:20	Students' Competition Section	
19:30–22:00	Conference dinner	

Saturday 13 September 2025

Time	Track A	Track B
9:30–11:00	**Causal Inference & Treatment Effects** • **Mariia Kosorukova**: Comparative Analysis of Matching Methods and a Multivariate Recursive Probit Model for Estimating the Treatment Effects on a Binary Outcome: A Simulation Study • **Fabrizia Mealli**: DiD with Interference • **Javier Viviens**: Difference-in-Differences and Changes-in-Changes with Sample Selection • **Artem Prokhorov**: The Post Double LASSO for Efficiency Analysis	**Forecasting and Nowcasting** • **Maria Alekseeva**: Nowcasting Household Consumption: Machine Learning and Traditional Approaches • **Alexander Eliseev**: Nowcasting Russian GDP in a mixed-frequency DSGE model with a panel of non-modelled variables • **Anton Belyakov**: On smoothing and forecasting GDP components by selecting the principal components of the time series state space • **Ege Yazgan**: Nowcasting Inflation using Online Prices
11:00–11:20	Coffee break	
11:20–12:20	Plenary 1 — Guido Imbens: Recent Frontiers in Causal Inference	
12:20–13:40	Lunch / Networking	
13:40–15:00	**High-Frequency & Quantitative Finance** • **Bahri Tokmak:** Improving the Practical Effectiveness of Sobol' Sequences in QMC-Based Option Pricing • **Rustam Ibragimov**: Robust Cauchy-Based Methods for Predictive Regressions	**Regional Development & Urban Economics** • **Kamilla Timerbulatova, Ekaterina Platitsyna**: The impact of the transport system development on the spatial organisation of the Moscow agglomeration population • **Ekaterina Molchanova**: Measure Twice, Pay Once? Examining the Effectiveness of Energy Efficiency Improvement Tools in Russia • **Ion Frecautan**: Energy efficiency, renewable energy, and their effects on corporate performance of publicly listed companies in the European Union
15:00–18:00	City walking tour	

Sunday 14 September 2025

Time	Track A	Track B
9:00–11:30	**Markets** • **Andrey Tkachenko:** The Effect of Market Consolidation in the Pharmaceutical Industry • **Olga Markova**: Changes in antitrust regulation and merger activity in Russia: direct effect or price manipulations • **Valeria Kolycheva**: Russian art market lockdown: artist's, dealer's & collector's forecasts	**Governance & Policy** • **Elena Makeeva, Konstantin Popov**: Does Composition Of Board Committees Affect ESG Performance? Evidence from Russia • **Olga Suchkova**: Fiscal rules, GDP growth and procyclical non-interest government spending • **Evgeny Timushev**: Impact of "manual" intergovernmental transfers on regional economic growth in Russia
11:30–12:30	Farewell coffee & closing	