



ANZESG 2019 Conference Report

The 29th meeting of the Australia New Zealand Econometric Study Group (ANZESG) was hosted by The Reserve Bank of New Zealand of Economics on 14 and 15 February 2019 in Wellington. Since its foundation as the NZESG in 1997, the meeting has been a regular forum for econometricians from Australia and New Zealand, combined with many visitors from further afield in Asia, North America and Europe, to present and discuss their work.

The Programme Chairs for the 2019 meeting were Peter Phillips (Yale University and the University of Auckland) and Leo Krippner (The Reserve Bank of New Zealand). The local organising chair Leo Krippner was supported by the Reserve Bank's Economics Department, and particularly Emma Clark who provided brilliant assistance prior to the meeting and throughout the proceedings.

The meeting received 37 submissions and all were initially invited to present. The final programme contained 26 papers that were presented in eight sessions over two days. The workshop retained its unique feature of a single stream, with 15 minute presentations, a discussant session of up to five minutes, and the remaining time for general questions and discussion. Time management was particularly effective this year, assisted by a computer count down and beeper system.

The quality of the presentations and content was high throughout and covered a wide range of topics in theoretical and applied econometrics. As usual for ANZESG there were some particularly novel applications, many dealing with applied aspects of the Australian and New Zealand economies. The final programme is available on the Reserve Bank website:

<https://www.rbnz.govt.nz/research-and-publications/seminars-and-workshops/29th-australian-and-new-zealand-econometric-study-group-meeting>.

Subject to the permission of those who prepared them, the papers, presentations, and discussions will also be made available on the website above.

As in previous years, emphasis was placed on encouraging and supporting the achievements of emerging researchers. Young scholars are eligible for the ANZESG Research Awards of NZ\$500 each,

which have been funded through generous support of The Reserve Bank of New Zealand and The Reserve Bank of Australia.

Following ANZESG customary practice, the ANZESG Awards were based on the research paper, the presentation at the meeting, and the quality of candidate discussions of other papers. The 2019 Awards Committee comprised Peter Phillips, Leo Krippner, Kees Jan van Garderen (University of Amsterdam), Max King (Monash University), and Richard Smith (University of Cambridge). Three prizes were awarded at the end of the conference, by Peter Phillips and John McDermott (Chief Economist of the Reserve Bank of New Zealand).

The awards were made to:

- Dr Didier Nibbering (Lecturer, Monash University), who presented “A high-dimensional multinomial choice model”.
- Dr Ying Wang (post-doctoral student, University of Auckland), who presented “Improved estimators for measuring correlations between integrated variables in a non-cointegrated functional-coefficient model”.
- Christiana Sintou (PhD student, University of Glasgow) who presented “Political attitudes in times of crisis: the role of financial literacy”.

All three awardees gave excellent presentations of their own work, as well as thoughtful and well balanced discussions of the papers to which they were allocated as discussants.

The meeting was highly productive and enjoyed by all. The organisers received positive feedback on the programme, the organisation of the meeting, the helpful and stimulating discussions, and the excellent conference dinner at the Foxglove restaurant.

The host and timing of 30th meeting of the ANZESG has yet to be announced.

ANZESG 2019 Awards Photo Gallery



John McDermott, Didier Nibbering, Peter Phillips



John McDermott, Ying Wang, Peter Phillips



John McDermott, Christiana Sintou, Peter Phillips