NZESG Meeting Papers

1. Stability Tests for Heterogeneous Panel Data
Felix Chan, Curtin University of Technology, Tommaso Mancini-Griffoli, Swiss National Bank and Laurent L. Pauwels, University of Sydney

2. A Multivariate Generalization of the Markov Switching Model with an application to volatility clusters
Mohamad Khaled, University of Sydney

3. The eigensystem vector autogression model
Leo Krippner, Reserve Bank of New Zealand

4. Pitfalls in using the relative standard deviation of win percentages to measure competitive balance in sports leagues
P. Dorian Owen, University of Otago

5. Nonparametric stochastic frontier estimation via profile likelihood
Carlos Martins-Filho, University of Colorado and Feng Yao, West Virginia University

Amila Karic, La Trobe University

7. Weights and Pools in Norwegian Density Combination
Hilde Bjørnland, Karsten Gerdrup, Anne Sofie Jore, Christie Smith, Reserve Bank of New Zealand and Leif Anders Thorsrud

8. Macroeconomic Volatility and Exchange Rate Pass through under Internationalized Production
Aurélien Eyquem, Université de Lyon and Gunes Kambery, Reserve Bank of New Zealand

9. Structural Breaks And Unit Root: Evidence from Japan’s Macroeconomic Time Series.
Omorogbe Joseph Asemota and Chikayoshi Saeki, Kyushu University, Japan.

10. Generalized Quadratic Revenue Functions
R. Chambers, University of Maryland, R. Färe, S. Grosskopf, Oregon State University and M. Vardanyan, University of Luxembourg

11. A hidden Markov zero-inflated bivariate Gaussian-copula negative binomial model for analysis of indivisibility of M&A FDI
Peiming Wang, AUT, Peter X.K. Song, University of Michigan and Joseph D. Alba, Nanyang Technological University, Singapore

12. Distributions and moments of ratio statistics associated with quadratic functionals of the ordinary and fractional Brownian motions
Katsuto Tanaka, Hitotsubashi University, Tokyo, Japan
13. Does the Kiwi fly when the Kangaroo jumps? The effect of Australian macroeconomic news on the New Zealand dollar?  
Andrew Coleman and Özer Karagedikli, Reserve Bank of New Zealand

14. The Determinants of Government Consumption Expenditures: A Panel Data Study  
Abu Shonchoy, University of New South Wales

15. Does Your Child Have A Health Problem? It Depends Who You Ask  
David W. Johnston, Queensland University of Technology, Carol Propper Imperial College London, Stephen E. Pudney, University of Essex and Michael A. Shields, University of Melbourne

16. Dating the Timeline of Financial Bubbles During the Subprime Crisis  
Peter C. B. Phillips, Yale University, University of Auckland, University of York & Singapore Management University and Jun Yu, Singapore Management University

17. The Risk of Beta – Investor Learning and Prospect Theory  
Dirk Baur, University of Technology, Sydney

18. Inflation and Unemployment Gaps in U.S. Business Cycles  
Nicolas Groshenny, Reserve Bank of New Zealand

19. The quality of monetary policy and inflation performance: globalization and its aftermath  
Martin T Bohl, Universitität, Münster, Germany, David G Mayes, University of Auckland and Pierre L Siklos, Wilfrid Laurier University, Canada

Hatice Ozer Balli, Massey University, Chris J. Murray, University of Houston and David H. Papell, University of Houston

K. Peren Arin, Massey University, Oliver Lorz, Aachen University, Germany, Otto F.M. Reich, Massey University and Nicola Spagnolob, Brunel University

22. Should We Care About the Composition of Tax-Based Stimulus Packages? An Empirical Investigation  
K. Peren Arin, Massey University, Peter. H. Helles, Centre for Applied Macroeconomic Analysis (CAMA), Canberra, Australia and Otto F. M. Reich, Massey University

OR

23. Why Are Corrupt Countries Less Successful in Consolidating Their Budgets?  
K. Peren Arin, Massey University, Viera Chmelarova, European Central Bank Eberhard Feess, Frankfurt School of Finance & Management and Ansgar Wohlschlegel, University of Bonn
24. Measuring the Impact of Switching to All Multiple-Choice Assessments: A Resampling Approach
Stephen Hickson, W. Robert Reed, University of Canterbury and Nick Sander

25. Stochastic Frontiers with Bounded Inefficiency
Pavlos Almanidis, Rice University, Junhui Qian, Shanghai Jiao Tong University and Robin C. Sickles, Rice University

26. A Volatility Targeting GARCH Model with Time-Varying Coefficients
Bart Frijns, AUT University, Thorsten Lehnert, University of Luxembourg, Remco Zwinkels, Erasmus University Rotterdam.

Efficiency and Productivity Workshop Papers

1. “Properties of Inefficiency Indexes on (Input, Output) Space”
R. Robert Russell, University of California, Riverside, and University of New South Wales, and William Schworm, University of New South Wales

2. “Dual Allocative Efficiency Parameters”
Rolf Färe, Oregon State University and Daniel Primont, Southern Illinois University Carbondale

3. “On Modeling Pollution-Generating Technologies"
Sushama Murty, Warwick University and R. Robert Russell, University of California, Riverside

Rolf Färe, Oregon State University, Shawna Grosskopf, Oregon State University, Dimitris Margaritis, AUT and William Weber, Southeast Missouri State University

5. “ICT Investment and Productivity”
Rolf Färe, Oregon State University, Shawna Grosskopf, Oregon State University, Kathy Hayes, Southern Methodist University and Dimitris Margaritis, AUT

Jamie Armstrong, Paul Rouse and Julie Harrison, University of Auckland

7. “A Dynamic Malmquist Productivity Index”
Rolf Färe, Oregon State University, Bart Frijns, AUT, Shawna Grosskopf, Oregon State University and Dimitris Margaritis, AUT

8. "Measuring the Contribution of Productivity and the Terms of Trade to Real Income Growth in New Zealand"
Erwin Diewert, University of British Columbia and Kevin Fox, University of New South Wales

Bart Frijns and Dimitris Margaritis, AUT
10. “Profit Efficiency in the European Union Banking Industry: A Directional Technology Distance Function Approach”
Anastasia Koutsomanoli-Filippaki, Council of Economic Advisors, Hellenic Ministry of Economy and Finance, Dimitris Margaritis, AUT and Christos Staikouras, Athens University of Business and Economics.