

Conference on Econometric Models of Climate Change

2023 EMCC-VII Amsterdam 24-25 August 2023

<u>Day 1</u>	<u>Thursday 24 August</u>		<i>Theatre 8 (NU building)</i>
8:30-9:00	Registration open		
9:00-9:05	Welcome		
9:05-10:20	Session 1	<i>Chair: SJ Koopman</i>	<u>Macro Impacts of Climate</u>
	9:05-9:30	Andrew Martinez	How do Macroeconomic Expectations Respond to Climate Shocks?
	9:30-9:55	Yuan Menghan	Interactive Effects of Temperature and Precipitation on Global Economic Growth
	9:55-10:20	David Winter	Long-term macroeconomic effects of shifting temperature anomaly distributions
10:20-10:50	Coffee break		
10:50-12:05	Session 2	<i>Chair: P Scussolini</i>	<u>Temperature Modelling</u>
	10:50-11:15	Fulvia Marotta	Estimation of cyclical time series: an application to Central England Temperatures
	11:15-11:40	Ross Mckitrick	Temperature Trends, Climate Attribution and the Nonstationarity Question
	11:40-12:05	Lola Gadea	Long-term climate forecasts: a heterogeneous future
12:05-13:30	Lunch + Poster		
13:30-15:10	Session 3	<i>Chair: M de Ruyter</i>	<u>Micro Impacts of Climate</u>
	13:30-13:55	Yasmine Meerschaut	The Impact of Weather on Local Food Prices
	13:55-14:20	Jessie Ruth Schleypen	The Effects of Multiple Tropical Cyclones and Associated Precipitation on Household Income and Expenditure Behaviour in the Philippines
	14:20-14:45	Steven Poelhekke	Droughts and malnutrition in Africa
	14:45-15:10	Martino Gilli	Heterogeneous climate damages along the income distribution: within-country evidence.
15:10-15:40	Coffee break + Poster Session		
15:40-16:55	Session 4	<i>Chair: Y Lin</i>	<u>Climate Policy</u>
	15:40-16:05	Stephan Smeekes	Estimating effects of European carbon taxes with regularized panel vector autoregressions
	16:05-16:30	Felix Pretis	Improving Emissions Forecasting: An Open-Source Model for Policy-Relevant Insights
	16:30-16:55	Richard Tol	The climate niche of Homo Sapiens
19:00	Dinner		De Veranda

Day 2 **Friday 25 August**

Theatre 3 (NU building)

9:00-10:15

Session 5

Chair: T Proietti

ENSO and Global Impact

9:00-9:25

Meron Assefa Arega

Assessing the Impacts of Global Value Chains on the Sustainable Development Goals
The effect of the North Atlantic Oscillation on monthly precipitation in selected European locations: A nonlinear time series approach
Regularized Estimation and Prediction of the El Nino/Southern Oscillation Cycle

9:25-9:50

Timo Teräsvirta

9:50-10:15

Tommaso Proietti

10:15-10:45

Coffee break

10:45-12:25

Session 6

Chair: S Smeekes

Climate Risk

10:45-11:10

Kim Moongyeom

Perceived Probability and Damage of Flood Risk in ABM: From Local Survey to Global Extrapolation
Making Climate Risk Information Accessible: An Introduction to the Climate Impact Explorer within the NGFS Framework
Flooded credit markets: loans to SMEs after a natural disaster
Green bond announcement, ESG, and stock returns

11:10-11:35

Kai Kornhuber

11:35-12:00

Luca Barbaglia

12:00-12:25

Thomas Leirvik

12:25-13:30

Lunch + Poster

13:30-15:10

Session 7

Chair: F Pretis

Climate Modelling for Policy

13:30-13:55

Moritz Schwarz

Quantifying the Success of Climate Mitigation Policies: A Cross-Country Analysis
An Unconditional Quantile Vector Error Correction Model (UQ-VECM) to Analyze Climate Heterogeneity
A New Statistical Reduced Complexity Climate Model
Polar Amplification in a Moist Energy Balance Model: A Structural Econometric Approach to Estimation and Testing

13:55-14:20

Andrey D R Ramirez

14:20-14:45

Mikkel Bennedsen

14:45-15:10

Zack Miller

15:10-15:40

Coffee break + Poster Session

15:40-16:55

Session 8

Chair: E Hillebrand

Arctic Sea Ice and Long-term Forecasting

15:40-16:05

Francis Diebold

When Will Arctic Sea Ice Disappear? Projections of Area, Extent, Thickness, and Volume
Apocalypse Now? Projecting CO2 Emissions with Neural Networks
Climate, wind energy, and CO2 emissions from energy production in Denmark

16:05-16:30

Sebastian Jensen

16:30-16:55

Bent Jesper Christensen

16:55-17:00

Closure

List of Poster Presentation

Day 1 Thursday 24 August

A non-linear state space model of CO2 emission
Climate risk: the impacts of temperature shocks in Brazilian market
Growth exposure to climate change risk: ClimaGRisk
The Causal Effect of Free Public Transport on Transport Carbon Emissions: Evidence from Luxembourg
The Effect of the Release of the Sixth Synthesis Report from IPCC on Green versus Brown Stocks
Bivariate copula-based quantiles for basic social needs
Detecting break points in time series with Gaussian processes regression and change point kernel

Jingying Zhou Lykke
Adriano Barasal Morales
Laura Garcia-Jorcano
Tobias Eibinger
Olivia Kvist
Franziska Dorn
Yuliya Shapovalova

Day 2 Friday 25 August

Market power and decarbonisation: Are mergers and conglomerates green?
Energy Innovation and Climate Policies: Unraveling the Puzzle with Reverse Causal Inference
The effect of the Paris Agreement and the COVID-19 pandemic on the volatility persistence of brown and green stocks
The impact of drought on economic growth—Empirical evidence on economic sectors
State Space Modelling of Paleo-Climate Proxies
To Substitute or not to Substitute: An empirical estimation of the Elasticity of Substitution between Clean and Dirty Energy OR
Climate Change driven credit concentration risk
Too Much Carbon

Costanza Tomaselli
Laura Menicacci
J. Eduardo Vera-Valdés
Arne Platteau
Katherine By Larsen
Daan van Ederen
Hagen Schwerin



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