



2nd Conference on **Econometric Models of Climate Change**
September 4-5, 2017
Nuffield College, University of Oxford, United Kingdom

www.climateeconometrics.org/conference2017

Conference Organizers:

Eric Hillebrand (Aarhus University and CREATES ehillebrand@creates.au.dk),
Felix Pretis (University of Oxford, felix.pretis@nuffield.ox.ac.uk),
Tommaso Proietti (University of Rome, Tor Vergata, tommaso.proietti@uniroma2.it)

Local Organisers:

Angela Wenham, angela.wenham@economics.ox.ac.uk

Conference Location:

Nuffield College, New Road, OX1 1NF Oxford

Presentations will take place in the Large Lecture Room (LLR), lunch is served in the Junior Common Room (JCR). Poster presentations take place in the Senior Common Room (SCR). The conference dinner is hosted in the Nuffield College Dining Hall.

Conference Support

The conference is made possible thanks to support from the Environmental Defense Fund.

The conference is supported by *Econometrics* – Open Access Journal. Free for readers, and free publication for manuscripts submitted in 2017.



Monday, September 4, 2017

8.30 – 9.00	Registration and Coffee (LLR)	
9.00 – 9.15	Eric Hillebrand, Felix Pretis, Tommaso Proietti	Welcome

Session 1: Global Climate I		
Chair: Eric Hillebrand		

9.15 – 9.45	Jim Stock, Giselle Montamat (Harvard Univ.)	Quasi-Experimental Evidence on the Transient Climate Sensitivity
9.45 – 10.15	J. Isaac (Zack) Miller , Kyungsik Nam (Univ. of Missouri)	Dating Hiatuses: A Statistical Model of the Recent Hiatus in Global Warming – and the Next One
10.15 – 10.45	Maria Dolores Gadea Rivas (Univ. of Zaragoza), Jesus Gonzalo (U. Carlos III)	Polar Warming
10.45 – 11.00	Coffee (LLR)	

Session 2: Global Climate II		
Chair: Tommaso Proietti		

11.00 – 11.30	Claudio Morana (Univ. of Milan), Giacomo Sbrana (Neoma Business School)	Temperature anomalies, radiative forcing and ENSO
11.30 – 12.00	Li Chen (Xiamen & Monash Univ.), Jiti Gao, Farshid Vahid (Monash Univ.)	Global temperatures and green-house gases: a common features approach
12.00 – 13.30	Lunch (JCR)	

Session 3: Economic Impacts I		
Chair: Sven Kunze		

13.30 – 14.00	David A Stainforth , Raphael Calel (LSE)	The Importance of Physics and Physical Uncertainties in Economic Assessments of Climate Policy
14.00 – 14.30	Dalia Ghanem (UC Davis), Todd Kuffner (Washington Univ. St Louis)	Improved Model Selection Methods for Climate Change Impact
14.30 – 15.00	David Ubilava (Univ. of Sydney), Jesse B. Tack, Nelson B. Villoria (Kansas State Univ.)	The Geography of the Growth Effect of ENSO: Smooth Transitions Across Latitudes and Longitudes

15.00 – 16.30	Poster Session and Coffee (SCR) See poster descriptions.	
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Session 4: Economic Impacts IIChair: David Ubilava

16.30 – 17.00	Paolo Agnolucci and Vincenzo De Lipsis (UCL)	Has the long-run growth in crop yield come to an end? Evidence from European countries
17.00 – 17.30	Sven Kunze (Heidelberg Univ.)	The Effect of Tropical Cyclones on Economic Sectors Worldwide A Panel Data Analysis using Geodata

19:00 – 19:30

Reception (Fellows Garden/SCR)

19.30 – 21.30

Conference Dinner (Nuffield College Hall)

Tuesday, September 5, 2017

Session 5: Weather, Impacts, and Breaks

Chair: Felix Pretis

8.30 – 9.00

Coffee (LLR)

9.00 – 9.30 **Jerome Simons** and Julian Schweitzer (Univ. of Oxford) Extreme Weather Events and Labour Market outcomes: Evidence from Ecuador under the El Niño

9.30 – 10.00 **Niels Buus Lassen**, Matilde Biil Røndbjerg, Mads Zacho Krarup, Lisbeth la Cour & Ravi Vatraru (Copenhagen Business School) Weather, psychology & media consumption: Modelling Danish TV viewing, Airbnb booking, & Facebook behaviour with weather data, 2010-2017

10.00 – 10.30 **Neil R. Ericsson** (George Washington Univ. & Federal Reserve), Mohammed H. I. Dore, and Hassan Butt (Brock Univ.) Detecting and Quantifying Structural Breaks in Climate

10.30– 11.00

Coffee (LLR)

Session 6: Ocean and Ice Sheets

Chair: Neil R. Ericsson

11.00 – 11.30 **Luke Jackson, Andrew Martinez,** Felix Pretis (Univ. of Oxford) Empirically Modeling the Interconnectivity between the Greenland and Antarctic Ice Sheets

11.30 – 12.00 **Torben Schmith** (Danish Meteorological Institute) Natural variability of the Arctic Ocean fresh water content: short- and long-range dependence

12.00 – 13.00

Lunch (JCR)

Session 7: Emissions

Chair: Timo Teräsvirta

13.00 – 13.30 **Felix Pretis** (Univ. of Oxford) Robert Kaufmann, Sucharita Gopal (Boston Univ.) Local Emissions Affect Local Climate: Attribution, Impacts, and Policy

13.30 – 14.00 **David F. Hendry** (Univ. of Oxford) First-in, First-out: Modelling the UK's CO2 Emissions, 1860-2016

14.00 – 14.30 **Bent Jesper Christensen,** Nabanita Datta Gupta, Paolo Santucci de Magistris (Aarhus Univ.) The Relation between Clean Energy and CO2 Emissions: Evidence from Denmark

14.30 – 15.00 **Peter Grabarczyk** (Technical Univ. Dortmund), Eric Hillebrand (Aarhus Univ.), Martin Wagner (Technical Univ. Dortmund) Nonparametric Cointegration Analysis of the Environmental Kuznets Curve for Carbon Dioxide Emissions

15.00 – 15.30

Coffee (LLR)

Session 8: Seasonality and Forecasting

Chair: David F. Hendry

15.30 – 16.00	Changli He, Jian Kang and Timo Teräsvirta (Aarhus Univ.)	Modelling Seasonality in the Central England Monthly Temperature series 1772-2016 Using the Shifting Seasonal Mean Autoregressive Model
16.00 – 16.30	Xiaochun Meng and James Taylor (Univ. of Oxford)	Combining Methods for Multivariate Extreme Temperature Forecasting
16.30 – 17.00	Agnijo Banerjee (Grove Academy), Arnab Bhattacharjee (Heriot-Watt Univ.), Jose Manuel Martins	Climate Change: Projections versus Predictions
17:00 – 17.15	Eric Hillebrand, Felix Pretis, Tommaso Proietti	Closing Remarks

Poster Session

(Monday 4 September 15.00-16.30, SCR)

- Anderson Ngowa** (Strathmore Univ.) Modeling heat-related mortality based on greenhouse emissions in OECD countries.
- Reza Modarres** (Isfahan Univ. of Technology) Modelling the effect of climate signals on long term drought time series of Iran based on multivariate GARCH model
- Mario Daniele Amore (Bocconi Univ.), Morten Bennedsen (Univ. of Copenhagen), Birthe Larsen and **Philip Rosenbaum** (Copenhagen Business School) CEO Education and Green Decision-Making
- Felix Pretis, **Moritz Schwarz**, Kevin Tang, Karsten Haustein, Myles R. Allen (Univ. of Oxford) Uncertain impacts on economic growth when stabilizing global temperatures at 1.5°C or 2°C warming
- Andrew B. Martinez** (Univ. of Oxford) The impact of forecast uncertainty on hurricane damages
- Luke P. Jackson** (Univ. of Oxford) and Svetlana Jevrejeva (NOC) The impact of half-a-degree Celsius upon the spatial pattern of future sea-level change.
- Peter Thejl** and **Torben Schmith** (Danish Meteorological Institute) Using the Co-Integrated VAR-model and the Johansen test in iterated trials to determine radiative climate forcing
- Masako Ikefuji (Univ. of Tsukuba), Roger J. A. Laeven (Univ. of Amsterdam), Jan R. Magnus (Vrije Univ. Amsterdam), **Yuan Yue** (Univ. of Amsterdam) Earthquake risk premia in property prices: Evidence from five Japanese cities
- Michael Peichl** (Helmholtz-Centre for Environmental Research) The Effect of Soil Moisture Anomalies on Maize Yield in Germany