

Time Series Econometrics with Applications to Macroeconomics and Finance
August 16-17, 2007
Federal Reserve Bank of St. Louis
Research Division
St. Louis Place

Thursday, August 16, 2007

- 9:00 a.m. Continental Breakfast and Coffee (Research Break Room)
- 9:25 a.m. Introductory Remarks
Bob Rasche, Federal Reserve Bank of St. Louis
- 9:30 a.m. Barbara Rossi, Duke University
Information Criteria for IRF Matching Estimation
- 10:15 a.m. Coffee Break
- 10:30 a.m. Lutz Kilian, University of Michigan
Retail Energy Prices and Consumer Expenditures
- 11:15 a.m. Aaron Smith, University of California, Davis
Forward Premia and Price Volatility in Commodity Futures Markets
- 12:00 p.m. Lunch
- 1:30 p.m. Michael McCracken, Federal Reserve Board of Governors
Tests of Equal Predictive Ability with Real-Time Data
- 2:15 p.m. Ana Maria Herrera, Michigan State University
Why Are Gasoline Prices Sticky? A Test of Alternative Models of Price Adjustment
- 3:00 p.m. Refreshment Break
- 3:30 p.m. Graham Elliott, University of California, San Diego
TBD
- 4:15 p.m. Michael Owyang, Federal Reserve Bank of St. Louis
Multivariate Forecast Rationality
- 7:00 p.m. Conference Dinner

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| 9:30 a.m. | Continental Breakfast |
| 10:00 a.m. | Chris Otrok, University of Virginia
Dynamic Factor Models with Time-Varying Parameters |
| 10:45 a.m. | Coffee Break |
| 11:15 a.m. | Elena Pesavento, Emory University
TBD |
| 12:00 p.m. | Lunch |
| 1:30 p.m. | Marco Del Negro, Federal Reserve Bank of New York
Monetary Policy Analysis with Potentially Misspecified Models |
| 2:15 p.m. | Oscar Jorda, University of California, Davis
Path Forecasting |
| 3:00 p.m. | Break |
| 3:30 p.m. | Michael Dueker, Federal Reserve Bank of St. Louis
Multivariate Contemporaneous Threshold Autoregressive Models |
| 4:15 p.m. | Concluding Remarks |