Thursday, March 20, 2008

9:30 a.m.  Continental Breakfast and Coffee

10:00 a.m.  **Silvia Goncalves**, Universite de Montreal
*Bootstrapping Realized Multivariate Volatility Measures*

10:45 a.m.  Coffee Break

11:15 a.m.  **Dan Thornton**, Federal Reserve Bank of St. Louis
*Resolving the Unbiasedness and Forward Premium Puzzles*

12:00 p.m.  Lunch

1:15 p.m.  **Rossen Valkanov**, University of California, San Diego
*Parametric Portfolio Policies: Exploiting Characteristics in the Cross-Section of Equity Returns*

2:00 p.m.  **Neville Francis**, University of North Carolina, Chapel Hill
*Macroeconomics and Reality at Different Sampling Frequencies*

2:45 p.m.  Refreshment Break

3:15 p.m.  **Marcelle Chauvet**, University of California, Riverside
*Business Cycle Monitoring with Structural Changes*

4:00 p.m.  **Andrew Patton**, Oxford University
*Data-Based Ranking of Realised Volatility Estimators*

5:30 p.m.  Reception

6:30 p.m.  Conference Dinner
Friday, March 21, 2008

9:30 a.m.  Continental Breakfast

10:00 a.m.  Sharon Kozicki, Bank of Canada  
*Estimating DSGE-Model-Consistent Trends for Use in Forecasting*

10:45 a.m.  Coffee Break

11:00 a.m.  Ivan Jeliazkov, University of California, Irvine  
*Politics and Macroeconomic Performance in the United States: Cycles and Long-Run Outcomes*

11:45 a.m.  Peter Reinhard Hansen, Stanford University  
*In-Sample Out-of-Sample Fit: Their Joint Distribution and Its Implications for Model Selection*

12:30 p.m.  Lunch

1:30 p.m.  Adjourn