

Time Series Econometrics with Applications to Macroeconomics 2
October 31, 2008
Research Division, Federal Reserve Bank of St. Louis

Friday, October 31, 2008

- 9:00 a.m. Continental Breakfast and Coffee
- 9:30 a.m. **Barbara Rossi**, Duke University
Testing for Weak Identification in Possibly Nonlinear Models
- 10:15 a.m. **Tanya Molodtsova**, Emory University
Taylor Rules and the Euro
- 11:00 a.m. Coffee Break
- 11:15 a.m. **Sarah Zubairy**, Duke University
The Regional Effects of Government Spending Shocks
- 12:00 p.m. **Luciana Juvenal**, Federal Reserve Bank of St. Louis
Nominal Shocks and Real Exchange Rate Fluctuations
- 12:45 p.m. Lunch
- 1:30 p.m. **Chris Murray**, University of Houston
Inflation Persistence and the Taylor Principle
- 2:15 p.m. **Otilia Boldea**, Tilburg University
Estimation and Inference in Unstable NLS Models
- 3:00 p.m. Break
- 3:15 p.m. **Jeremy Piger**, University of Oregon
Bayesian Model Averaging for Multiple Structural Change Models
- 4:00 p.m. **Raffaella Giacomini**, UCLA
Estimation of Moment-Based Models with Latent Variables
- 4:45 p.m. **Graham Elliott**, UCSD
Pre and Post Break Parameter Inference
- 5:30 p.m. Adjourn
- 7:00 p.m. Conference Dinner, **Lucas Park Grille**