

**Time Series Econometrics Workshop**  
**November 6, 2009**  
**Federal Reserve Bank of St. Louis**

- 9:15 a.m.      **Continental Breakfast and Coffee**
- 9:45 a.m.      **Eleonora Granziera, University of Southern California**  
“Assessing the Importance of Learning in an Empirical Monetary Model for the US”
- 10:30 a.m.      **Coffee Break**
- 10:45 a.m.      **Gert Peersman, University of Ghent**  
“Time-Varying Effects of Oil Supply Shocks on the US Economy”
- 11:30 a.m.      **Chris Otrok, University of Virginia**  
“News Shocks and the Slope of the Term Structure of Interest Rates”
- 12:15 p.m.      **Lunch**
- 1:00 p.m.      **Kirstin Hubrich, European Central Bank**  
“Reconciling micro and macro facts on price setting: New evidence from a disaggregate sectoral euro area dataset”
- 1:45 p.m.      **Break**
- 2:00 p.m.      **Domenico Giannone, Universite Libre de Bruxelles**  
“Money, Credit, Monetary Policy, and the Business Cycle in the Euro Area”
- 2:45 p.m.      **Marcelle Chauvet, University of California, Riverside**  
“The Seeds of the 2007-2009 Financial Crisis – Housing Market and the Business Cycle”
- 3:30 p.m.      **Break**
- 3:45 p.m.      **Graham Elliott, University of California, San Diego**  
“Predicting Binary Outcomes”
- 4:30 p.m.      **Oscar Jorda, University of California, Davis**  
“The Classification of Economic Activity”
- 5:15 p.m.      **Adjourn**
- 7:00 p.m.      Conference Dinner (Lucas Park Grille)

