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

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)