Applied Time Series Econometrics Workshop 6
Friday, April 9, 2010
Research Division, Federal Reserve Bank of St. Louis

9:00 a.m. Continental Breakfast and Coffee

9:30 a.m. Eric Ghysels, University of North Carolina
“Should macroeconomic forecasters use daily financial data and how?”

10:15 a.m. Coffee Break

10:30 a.m. Ana Beatriz Galvao, Queen Mary University of London
“The role of high frequency data and regime changes in predicting economic activity with financial variables”

11:15 a.m. Michael Owyang, Federal Reserve Bank of St. Louis
“Forecasting recessions using the mixed-frequency probit”

12:00 p.m. Lunch

12:45 p.m. Serena Ng, Columbia University
“Commodity prices, convenience yields, and inflation”

1:30 p.m. Jeremy Piger, University of Oregon
“Does Output Trump the Gap?”

2:15 p.m. Break

2:45 p.m. Chiara Scotti, Federal Reserve Board of Governors
“Why Do Certain Macroeconomic News Announcements Have A Big Impact On Asset Prices?”

3:30 p.m. Andrew Patton, Duke University
“New Tests of Forecast Optimality Across Multiple Horizons”

4:15 p.m. Todd Walker, University of Indiana
“Information Equilibria in Dynamic Economies”

5:00 p.m. Adjourn

7:00 p.m. Conference Dinner, Lucas Park Grille