

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