

Applied Time Series Econometrics Workshop 7
Friday, October 28, 2011
Research Division, Federal Reserve Bank of St. Louis

- 9:00 a.m. Continental Breakfast and Coffee*
- 9:30 a.m. Presenter: Harald Uhlig-University of Chicago*
“Bayesian Estimation of a DSGE Model with Asset Prices”
- 10:15 a.m. Coffee Break*
- 10:30 a.m. Presenter: Marco Del Negro-Federal Reserve Bank of New York*
“Rare Shocks, Great Recessions”
- 11:15 a.m. Presenter: Tatevik Sekhposyan-Banque du Canada*
“Evaluating Density Forecasts of U.S. Output Growth and Inflation in a Large Macroeconomic Data Set”
- 12:00 p.m. Lunch*
- 12:45 p.m. Presenter: Nora Traum-North Carolina State University*
“The Fiscal Multiplier Morass: A Bayesian Perspective”
- 1:30 p.m. Presenter: Oscar Jorda-University of California-Davis and FRB of San Francisco*
“Performance Evaluation of Zero Net-Investment Strategies”
- 2:15 p.m. Break*
- 2:45 p.m. Presenter: Mihaela Craioveanu*
“Why is it ok to use the HAR-RV(1,5,21)”
- 3:30 p.m. Presenter: Marija Vukotic-Bank of France*
“A Sectoral Approach to News Shocks”
- 4:15 p.m. Presenter: Riccardo DiCecio-Federal Reserve Bank of St. Louis*
“Identifying Technology Shocks in the Frequency Domain”
- 5:00 p.m. Adjourn*
- 7:00 p.m. Conference Dinner, Lucas Park Grille*