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