Agenda

All conference events will take place at the Drury Plaza Hotel—St. Louis Downtown, Fourth and Market Streets.

Wednesday, October 18, 2006

5:30-8:00 PM Conference Reception

Thursday, October 19, 2006

7:45-8:45 AM Continental Breakfast

8:45 AM Welcome to the Conference
William Poole, President, Federal Reserve Bank of St. Louis

Session 1
9:00 AM “An Estimated DSGE Model for the United Kingdom”
by Riccardo DiCecio and Edward Nelson, Federal Reserve Bank of St. Louis

Discussant: Adrian Pagan, Australian National University

10:30 AM Break

Session 2
11:00 AM “Macroeconomic Implications of Changes in the Term Premium”
by Glenn Rudebusch and Eric Swanson, Federal Reserve Bank of San Francisco; and Brian Sack, Macroeconomic Advisors

Discussant: John Cochrane, University of Chicago

12:30-2:00 PM Lunch

Session 3
2:00 PM “Risks for the Long Run: Estimation and Inference”
by Ravi Bansal, Duke University; Dana Kiku, The Wharton School, University of Pennsylvania; and Amir Yaron, The Wharton School, University of Pennsylvania and NBER

Discussant: Tom Sargent, New York University

3:30 PM Break
Session 4
4:00 PM "Arbitrage-Free Bond Pricing with Dynamic Macroeconomic Models"
by Michael F. Gallmeyer, Mays Business School, Texas A&M University; Burton Hollifield and Francisco Palomino, The David A. Tepper School of Business, Carnegie Mellon University; and Stanley E. Zin, The David A. Tepper School of Business, Carnegie Mellon University and NBER

Discussant: Pamela Labadie, George Washington University

6:00-7:00 PM Reception
7:00 PM Dinner

Frontiers in Monetary Policy Research
31st Annual Policy Conference
Federal Reserve Bank of St. Louis
October 19-20, 2006

Agenda, Day 2

Friday, October 20, 2006

8:00-9:00 AM Continental Breakfast

Session 5
9:00 AM “Monetary Policy as Equilibrium Selection”
by Gaetano Antinolfi, Washington University; Costas Azariadis, UCLA/Washington University St. Louis; and James Bullard, Federal Reserve Bank of St. Louis

Discussant: Peter Ireland, Boston College

10:30 AM Break

Session 6
11:00 AM "Model Fit and Model Selection"
by Narayana Kocherlakota, University of Minnesota

Discussant: Lee Ohanian, UCLA

12:00 PM Lunch
1:00 PM Conference Adjourns
There is no charge to attend the conference. Space is limited. For more information, please visit the conference website:

http://research.stlouisfed.org/conferences/policyconf/31program.html

To request conference-registration information, please contact:

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