altsched

SI 2022 Forecasting & Empirical Methods

Allan Timmermann and Jonathan H. Wright, Organizers

July 12-15, 2022

Supported by NSF Grant to Conference on Econometrics and Mathematical Economics

Longfellow Room BC
Longfellow Room BC, Royal Sonesta Hotel, 40 Edwin H. Land Blvd., Cambridge, MA and zoom.us

Tuesday, July 12

8:00 am	Coffee and Pastries
8:30 am	Arindrajit Dube, University of Massachusetts Amherst and NBER Daniele Girardi, University of Massachusetts, Amherst Òscar Jordà, Federal Reserve Bank of San Francisco Alan M. Taylor, University of California, Davis and NBER ***A Local Projections Approach to Difference-in-Differences Event Studies***
9:15 am	Silvia Goncalves, McGill University Ana Maria Herrera, University of Kentucky Lutz Kilian, Federal Reserve Bank of Dallas Elena Pesavento, Emory University ***When do State Dependent Local Projections work?***
10:00 am	Break

10:30 am	Dake Li, Princeton University
	Mikkel Plagborg-Møller, Princeton University
	Christian K. Wolf, Massachusetts Institute of Technology and NBER
	Local Projections vs. VARs: Lessons From Thousands of DGPs
11:15 am	Pooyan Amir-Ahmadi, University of Illinois at Urbana-Champaign
	Christian Matthes, Indiana University
	Mu-Chun Wang, Deutsche Bundesbank
	What Information Do Proxy-VARs Use? A Study of High Frequency Identification in Macroeconomics
12:00 pm	Adjourn

Wednesday, July 13

8:00 am	Coffee and Pastries
8:30 am	Serena Ng, Columbia University and NBER
	Susannah Scanlan, Columbia University
	Imputing Weekly Values of Monthly Economic Indicators: A Matrix Completion Approach
9:15 am	Svetlana Bryzgalova, London Business School
	Sven Lerner, Stanford University
	Martin Lettau, University of California, Berkeley and NBER
	Markus Pelger, Stanford University
	Missing Financial Data
10:00 am	Break
10:30 am	Leland Farmer, University of Virginia
	Emi Nakamura, University of California, Berkeley and NBER
	Jón Steinsson, University of California, Berkeley and NBER
	Learning About the Long Run
11:15 am	Jonas Fisher, Federal Reserve Bank of Chicago
	Leonardo Melosi, Federal Reserve Bank of Chicago
	Sebastian Rast, De Nederlandsche Bank
	Anchoring Long-Run Inflation Expectations in a Panel of Professional Forecasters
12:00 pm	Adjourn

Thursday, July 14

8:00 am	Coffee and Pastries

8:30 am

Mikhail Chernov, University of California, Los Angeles and NBER
Lars A. Lochstoer, University of California, Los Angeles and NBER
Dongho Song, Johns Hopkins University

The Real Channel for Nominal Bond-Stock Puzzles

9:15 am

Kirstin Hubrich, Federal Reserve Board
Daniel F. Waggoner, Federal Reserve Bank of Atlanta

The Transmission of Financial Shocks and Leverage of Financial Institutions: An Endogenous Regime Switching Framework

10:00 am

Break

10:30 am

Matteo Ciccarelli, European Central Bank
Fulvia Marotta, University of Oxford

An Empirical Exploration of the Effects of Climate Change on the Macroeconomy

11:15 am

Ross Doppelt, Pennsylvania State University

Should Macroeconomists Use Seasonally Adjusted Time Series? Structural Identification and Bayesian Estimation in Seasonal Vector Autoregressions

12:00 pm

Adjourn

Friday, July 15

8:00 am

Coffee and Pastries

8:30 am

Richard Baillie, Michigan State University
Francis X. Diebold, University of Pennsylvania and NBER
George Kapetanios, Queen Mary University of London
Kun Ho Kim, Yeshiva University, New York

On Robust Inference in Time Series Regression

9:15 am

Regis Barnichon, Federal Reserve Bank of San Francisco
Geert Mesters, Universitat Pompeu Fabra

Testing Reaction Functions

10:00 am

Break

10:30 am	Todd Clark, Federal Reserve Bank of Cleveland
	Gergely Ganics, Central Bank of Hungary
	Elmar Mertens, Deutsche Bundesbank

Constructing the Term Structure of Uncertainty from the Ragged Edge of SPF Forecasts

| 11:15 am | Kilian Huber, University of Chicago and NBER |

Estimating General Equilibrium Spillovers of Large-Scale Shocks

| 12:00 pm | Adjourn |

Participant List

Pooyan Amir-Ahmadi	University of Illinois at Urbana-Champaign
Torben G. Andersen	Northwestern University and NBER
Isaiah Andrews	Harvard University and NBER
Daniele Bianchi	Queen Mary University of London
Francesco Bianchi	Johns Hopkins University and NBER
Michael W. Brandt	Duke University
Svetlana Bryzgalova	London Business School
Ricardo J. Caballero	Massachusetts Institute of Technology and NBER
Andrea Carriero	Queen Mary University of London
Carlos Carvalho	PUC-Rio
Ambrogio Cesa-Bianchi	Bank of England
Yoosoon Chang	Indiana University
Xu Cheng	University of Pennsylvania
Mikhail Chernov	University of California, Los Angeles and NBER
Michael Chin	Norges Bank Investment Management
Matteo Ciccarelli	European Central Bank

Todd Clark	Federal Reserve Bank of Cleveland
Adam Clark-Joseph	University of Illinois at Urbana-Champaign
Drew D. Creal	University of Notre Dame
Richard K. Crump	Federal Reserve Bank of New York
Marco Del Negro	Federal Reserve Bank of New York
Francis X. Diebold	University of Pennsylvania and NBER
Dobrislav Dobrev	Federal Reserve Board
Ross Doppelt	Pennsylvania State University
Thorsten Drautzburg	Federal Reserve Bank of Philadelphia
Arindrajit Dube	University of Massachusetts Amherst and NBER
Leland Farmer	University of Virginia
Carlo Favero	Università Bocconi
Neville Francis	University of North Carolina and NBER
Xavier Gabaix	Harvard University and NBER
A. Ronald Gallant	Pennsylvania State University
Gergely Ganics	Central Bank of Hungary
Juan Angel García	European Central Bank
Marcio Garcia	PUC-Rio
Domenico Giannone	Amazon.com
Daniele Girardi	University of Massachusetts, Amherst
Silvia Goncalves	McGill University
Nikolay Gospodinov	Federal Reserve Bank of Altanta
Arie E. Gozluklu	University of Warwick

Refet S. Gürkaynak	Bilkent University
James D. Hamilton	University of California, San Diego and NBER
Kazuhiro Hiraki	Bank of Japan
Kilian Huber	University of Chicago and NBER
Kirstin Hubrich	Federal Reserve Board
Atsushi Inoue	Vanderbilt University
Joao V. Issler	FGV
Eric Jacquier	Boston University
Ravi Jagannathan	Northwestern University and NBER
Òscar Jordà	Federal Reserve Bank of San Francisco
Lynda Khalaf	Carleton University
Lutz Kilian	Federal Reserve Bank of Dallas
Burçin Kısacıkoğlu	Bilkent University
Andros Kourtellos	University of Cyprus
André Kurmann	Drexel University
Eben Lazarus	Massachusetts Institute of Technology
Blake D. LeBaron	Brandeis University
Sven Lerner	Stanford University
Daniel Lewis	Federal Reserve Bank of New York
Canlin Li	Federal Reserve Board
Dake Li	Princeton University
Laura Liu	Indiana University Bloomington
Lars A. Lochstoer	University of California, Los Angeles and NBER

Prakash Loungani	International Monetary Fund
Kurt G. Lunsford	Federal Reserve Bank of Cleveland
Massimiliano Marcellino	Bocconi University
Fulvia Marotta	University of Oxford
Christian Matthes	Indiana University
Michael McCracken	Federal Reserve Bank of St. Louis
Nour Meddahi	Toulouse School of Economics
Leonardo Melosi	Federal Reserve Bank of Chicago
Elmar Mertens	Deutsche Bundesbank
Geert Mesters	Universitat Pompeu Fabra
Jose L. Montiel Olea	Columbia University
Hyungsik Roger Moon	University of Southern California
Ulrich Müller	Princeton University
Emi Nakamura	University of California, Berkeley and NBER
Andreas Neuhierl	Washington University in St. Louis
Serena Ng	Columbia University and NBER
Kristoffer Nimark	Cornell University
David Papell	University of Houston
Andrew Patton	Duke University
Bradley Paye	Virginia Polytechnic Institute and State University
Markus Pelger	Stanford University
Elena Pesavento	Emory University
Davide Pettenuzzo	Brandeis University

Mikkel Plagborg-Møller	Princeton University
Pavol Povala	Norges Bank Investment Management
Giorgio Primiceri	Northwestern University and NBER
Valerie A. Ramey	University of California, San Diego and NBER
Sebastian Rast	De Nederlandsche Bank
Alessandro Rebucci	Johns Hopkins University and NBER
Alberto G. Rossi	Georgetown University
Barbara Rossi	Universitat Pompeu Fabra
Glenn Rudebusch	Brookings Institution
Riccardo Sabbatucci	Stockholm School of Economics
Lawrence Schmidt	Massachusetts Institute of Technology
Frank Schorfheide	University of Pennsylvania and NBER
Tatevik Sekhposyan	Texas A&M University
Minchul Shin	Federal Reserve Bank of Philadelphia
Allen Sinai	Decision Economics
Dongho Song	Johns Hopkins University
Bent Sorensen	University of Houston
Fallaw Sowell	Carnegie Mellon University
Jón Steinsson	University of California, Berkeley and NBER
Dalibor Stevanovic	Universite du Quebec a Montreal
James H. Stock	Harvard University and NBER
Eric T. Swanson	University of California, Irvine and NBER
Andrea Tambalotti	Federal Reserve Bank of New York

Andrea Tamoni   Rutgers University

George Tauchen   Duke University

Anthony Tay   Singapore Management University

Alan M. Taylor   University of California, Davis and NBER

Allan Timmermann   University of California at San Diego

Viktor Todorov   Northwestern University

Harald Uhlig   University of Chicago and NBER

Daniel F. Waggoner   Federal Reserve Bank of Atlanta

Mark W. Watson   Princeton University and NBER

Michael Weber   University of Chicago and NBER

Kenneth D. West   University of Wisconsin-Madison and NBER

Christian K. Wolf   Massachusetts Institute of Technology and NBER

Jonathan H. Wright   Johns Hopkins University and NBER

Zhijie Xiao   Boston College

Mao Ye   Cornell Johnson Graduate School of Management and NBER

Motohiro Yogo   Princeton University and NBER

Molin Zhong   Federal Reserve Board

Yinchu Zhu   University of Oregon

Eric Zivot   University of Washington

FOLLOW

National Bureau of Economic Research