

SI 2019 Forecasting & Empirical Methods

Allan Timmermann and Jonathan H. Wright, Organizers

July 9-12, 2019

Supported by NSF Grant to Conference on Econometrics and Mathematical Economics

Longfellow Room

Royal Sonesta Hotel

40 Edwin H. Land Blvd.

Cambridge, MA

Tuesday, July 9

- 8:00 am Coffee and Pastries
- 8:30 am Jonas E. Arias, Federal Reserve Bank of Philadelphia
Juan Rubio Ramírez, Emory University
Daniel F. Waggoner, Federal Reserve Bank of Atlanta
Inference in Bayesian Proxy-SVARs
- 9:15 am Mikkel Plagborg-Møller, Princeton University
Christian Wolf, Princeton University
Local Projections and VARs Estimate the Same Impulse Responses
- 10:00 am Break
- 10:30 am Simone Manganelli, European Central Bank
Sulkhan Chavleishvili, European Central Bank
Forecasting and Stress Testing with Quantile Vector Autoregression
- 11:15 am Nina Boyarchenko, Federal Reserve Bank of New York
Domenico Giannone, Amazon.com
Or Shachar, Federal Reserve Bank of New York
Flighty Liquidity
- 12:00 n Adjourn and Lunch

Wednesday, July 10

- 8:00 am Coffee and Pastries
- 8:30 am Richard Crump, Federal Reserve Bank of New York
Nikolay Gospodinov, Federal Reserve Bank of Atlanta
Deconstructing the Yield Curve
- 9:15 am Michael D. Bauer, Federal Reserve Bank of San Francisco
Glenn Rudebusch, Federal Reserve Bank of San Francisco
Interest Rates Under Falling Stars
- 10:00 am Break
- 10:30 am Minsu Chang, University of Pennsylvania
Xiaohong Chen, Yale University
Frank Schorfheide, University of Pennsylvania and NBER
Heterogeneity and Aggregate Fluctuations
- 11:15 am Elvira Sojli, University of New South Wales
Wing Wah Tham, University of New South Wales
Wendun Wang, Erasmus University
Market-wide Events and Time Fixed Effects
- 12:00 n Adjourn and Lunch

6:00 pm Clambake at the Royal Sonesta Hotel

Thursday, July 11

8:00 am Coffee and Pastries

8:30 am Gianluca Benigno, London School of Economics
Andrew Foerster, Federal Reserve Bank of San Francisco
Christopher Otrok, University of Missouri
Alessandro Rebucci, Johns Hopkins University and NBER
Estimating Macroeconomic Models of Financial Crises: An Endogenous Regime Switching Approach

9:15 am Kristina Bluwstein, Bank of England
Marcus Buckmann, Bank of England
Andreas Joseph, Bank of England
Miao Kang, Bank of England
Sujit Kapadia, European Central Bank
Ozgur Simsek, University of Bath
Machine Learning for Financial Crisis Prediction and the Construction of a Coherent Narrative

10:00 am Break

10:30 am Francesco Bianchi, Duke University and NBER
Howard Kung, London Business School
Mikhail Tirsikh, London Business School
The Origins and Effects of Macroeconomic Uncertainty

11:15 am Daniel Lewis, Federal Reserve Bank of New York
Announcement-Specific Decompositions of Unconventional Monetary Policy Shocks & Their Macroeconomic Effects

12:00 n Adjourn and Lunch

Friday, July 12

8:00 am Coffee and Pastries

8:30 am Svetlana Bryzgalova, London Business School
Christian Julliard, London School of Economics
Consumption in Asset Returns

9:15 am Anisha Ghosh, McGill University
Guillaume Roussellet, McGill University
Identifying Beliefs from Asset Prices

10:00 am Break

10:30 am Alexander M. Chinco, University of Illinois at Urbana-Champaign
Andreas Neuhierl, University of Notre Dame
Michael Weber, University of Chicago and NBER
Estimating the Anomaly Baserate

11:15 am Andrew Patton, Duke University
Brian Weller, Duke University
Risk Price Variation: The Missing Half of Empirical Asset Pricing

12:00 n Adjourn and Lunch