

Doctoral Seminar
“Topics in Time Series Econometrics”

From 7 to 8 July, 2015 at Haus Tornow am See, Oberbarnim

Organizers: Prof. Dr. Dieter Nautz, Freie Universität Berlin
 Prof. Dr. Christian Offermanns, Freie Universität Berlin

Program: Doctoral students will have 40 min for their presentation including discussion. All others will have 25 min for presentation and discussion.

Tuesday, 7 July 2015:

10:30 – 12:15	Verena Grass	Fiscal Sustainability of international federal budgets: An investigation with time series evidence
	Anton Velinov	The state dependent impact of bank exposure on sovereign risk
	Max Podstawski	Uncertainty and sovereign risk

Lunch

13:45 – 15:30	Gabriel Gomes	Dollar movements and oil exporting countries’ real exchange rate
	Rafi Melnick	The case of missing productivity in Israel
	Michael Lee	Housing price-sales correlation: Evidence from market expectation and its implication

Coffee Break

16:15 – 18:00	Gunda-Alexandra Detmers	Forward guidance under disagreement
	Till Strohsal	The time-varying degree of inflation expectations anchoring
	Christopher Boortz	A behavioral model of herding

19:00 – Dinner

Wednesday, 8 July 2015:

8:30 – Breakfast

9:30 – 11:30	Annika Schnücker	Identifying structural panel VARs: An application to cross-country spillovers
	Michael Hachula	Spillovers of U.S. unconventional monetary policy to emerging market economies: The role of capital flows
	Benjamin Beckers	Innocent bystanders? The role of monetary policy in asset price bubbles

Lunch

13:00 – 14:15	Aleksei Netsunajev	Testing economic restrictions in heteroskedastic vector autoregressions
	Wenjuan Chen	Identification via heteroskedasticity when the aggregate demand shock is not long-run neutral
	Jürgen Wolters	How do financial cycles interact? Evidence from the U.S. and U.K.

Other participants: Prof. Dr. Christian Offermanns, Freie Universität Berlin
 Prof. Dr. Dieter Nautz, Freie Universität Berlin
 Prof. Dr. Helmut Lütkepohl, Freie Universität Berlin/DIW
 Dr. Lars Winkelmann, Freie Universität Berlin
 Simon Jurkatis, Freie Universität Berlin/BDPEMS

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