Freie Universität Berlin

Doctoral Seminar

"Topics in Time Series Econometrics"

From 13 to 14 August, 2019 at Haus Tornow am See, Oberbarnim11

Organizers: Prof. Dr. Dieter Nautz, Freie Universität Berlin
Prof. Dr. Lars Winkelmann, Freie Universität Berlin

Program:

Presentations take 45 minutes including discussion.

Tuesday, Day 1:

11:00 – 12:30	Dieter Nautz FU Berlin	Divisia Monetary Aggregates for a Heterogeneous Euro Area
	Lea Sieckmann & Elias Wolf FU Berlin	Nominal GDP Targeting in the Euro Area: Realtime Filtering of Divisia Indices
	Lunch	
14:00 – 15:30	Sven Otto Uni Köln	Backward CUSUM for Testing and Monitoring Structural Change
	Marc-Oliver Pohle Goethe Uni Frankfurt	Accuracy, Calibration and Information Content: Evaluating Forecasts through Decompositions of Loss Functions
	Coffee Break	
16:15 – 17:45	Max Diegel FU Berlin	Assessing Credibility of the Fed's Inflation Target
	Lars Winkelmann FU Berlin	Hidden inflation factors in high-frequency yield curves: Evidence from rank tests

18:30 – Dinner

Wednesday, Day 2:

	9:00 - Breakfast	
9:45 – 10:30	Helmut Lütkepohl FU Berlin	Testing Identification via Heteroskedasticity in Structural Vector Autoregressive Models
	Coffee Break	
10:45 – 12:15	Pablo Anaya FU Berlin	Balance Sheets, Currency Mismatch and Exchange Rate Fluctuations in Open Economies
	Caterina Grazzini DIW Berlin	Is Monetary Policy Gender Neutral? Evidence from the Stock Market
	Coffee Break	
12:45 – 13:30	Uwe Hassler Goethe Uni Frankfurt	Testing the Newcomb-Benford Law: Experimental Evidence
	Departure	

Further participants: Prof. Dr. Jörg Breitung, Universität zu Köln
PD. Dr. Sven Schreiber, IMK Düsseldorf

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