Freie Universität Berlin

Doctoral Seminar

"Topics in Time Series Econometrics"

From 20 to 21 August, 2020 at Haus Tornow am See, Oberbarnim

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

Program:

Presentations take 45 minutes including discussion.

Thursday, Day 1:

11:00 – 12:30	Dieter Nautz FU Berlin	The Credibility of the ECB's Inflation Target in times of Corona: New Evidence from an Online Survey
	Max Diegel FU Berlin	Macroeconomic Shocks and Inflation Expectations
	Lunch	
14:00 – 15:30	Philipp Hansen Uni Köln	Alternative estimation approaches for the factor augmented panel data model with small T
	Elias Wolf FU Berlin	On adjusting the one-sided HP-Filter
	Coffee Break	
16:15 – 17:45	Catalina Hernandez FU Berlin	Disentangling the effects of multidimensional monetary policy on inflation and expectations in the euro area
	Lars Winkelmann FU Berlin	Co-Jump Anchoring

18:30 – Dinner

Freie Universität Berlin

Friday, Day 2:

	9:00 - Breakfast	
9:45 – 10:30	Elias Wolf FU Berlin	Growth at Risk Analysis: A particle filtering approach
	Coffee Break	
10:45 – 12:15	Catalina Hernandez FU Berlin	Long-run inflation forecasting and the anchoring of inflation expectations
	Caterina Grazzini DIW Berlin/ECB	The effect of monetary policy on stock market investment decision: the role of gender and marital status
	Coffee Break	
12:45 – 13:30	Uwe Hassler Goethe Uni Frankfurt	Self-normalizing Tests from Heterogeneous Samples under Cross-dependence: The case of stationarity testing
	Departure	

Further participants: Prof. Dr. Jörg Breitung, Universität zu Köln
Prof. Dr. Helmut Lütkepohl, FU Berlin
PD. Dr. Sven Schreiber, IMK Düsseldorf
Lea Sieckmann, FU Berlin

We gratefully acknowledge financial support of the Deutsche Bundesbank.