Freie Universität Berlin

Doctoral Seminar

"Topics in Time Series Econometrics"

From 20 to 21 July, 2023 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	Winnie Coleman FU Berlin	Asymmetric Inflation Target Credibility
	Lea Wolf FU Berlin	The Importance of Money Growth for Inflation in the Euro Area
		Lunch
14:00 – 15:30	Ben Schumann DIW Berlin	The Energy-Price Channel of European Monetary Policy
	Elias Wolf FU Berlin	SkSVAR: Tracking endogenous risks in a structural VAR model
		Coffee Break
16:15 – 17:45	Max Diegel Universität Köln	Structural Vector Autoregressions with Common Factor Stochastic Volatility
	Jörg Breitung Universität Köln	Optimal estimators for synthetic controls

18:30 – Dinner

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Friday, Day 2:

8:00 - Breakfast

9:15 – 10:45	Lars Winkelmann FU Berlin	Noise-robust high-frequency rank tests for spot covariance matrices
	Elias Wolf FU Berlin	Local risk premia in one-factor yield curve models

Coffee Break

11:15 – 12:45	Till Strohsal FU Berlin	Time-Varying Shock Transmission in Non-Gaussian Structural Vector Autoregressions
	Sven Schreiber IMK Düsseldorf	Weather fluctuations and German economic activity

Departure

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