

# Seminar Empirical Macroeconomics

Thursdays, 2.15-4.45pm

Date	Lecture Hall	Presenter	Title
26. Okt	HS108a, Garystr 21	Pablo Anaya (FU/DIW) Wenjuan Chen (FU)	The Risk-Taking Channel of Exchange Rate Appreciation: Evidence from SVARs SVAR with TVTP: identifying uncertainty shocks via changes in volatility
02. Nov	HS108a, Garystr 21	Khalid Elfayoumi (DIW) Max Diegel (DIW)	Rethinking monetary policy shocks The dynamic impact of macro shocks on long term inflation expectations
09. Nov	Kaminzimmer	Thore Schlaak (DIW) Caterina Forti Grazzini (DIW)	Testing Restrictions from Proxy SVARs using Time-Varying Volatility Unconventional Monetary Policy and Wealth Inequality
16. Nov	HS108a, Garystr 21	Sandra Pasch (DIW) Emanuel Gasteiger (FU)	High Discounts & High Unemployment. Revisited. Optimal Constrained Interest-Rate Rules under Heterogeneous Expectations
23. Nov	Kaminzimmer	Ahmed Hanoma (BDPEMS) Martin Harding (DIW)	Inflation Expectations with MIDAS: Can Market-Based Forecast Survey-Based Measures? Monetary Policy and Household (De-)leveraging
30. Nov	Kaminzimmer	Annika Schnücker (DIW) Anna Almosova (HU/BDPEMS)	Penalized Estimation of Panel Vector Autoregressive Models: A Lasso Approach Asymmetries in the Interest Rate Rule: data versus a nonlinear DSGE
07. Dez	HS108a, Garystr 21	Simon Jurkatis (FU/BDPEMS) Catalina Martinez (DIW)	Inferring Trade Direction in Fast Markets Forecasting with Factor Models based on Unbalanced Panels
14. Dez	Kaminzimmer	Elisabeth Baumann (FU) Alkis Blanz (FU)	The Agreement on Net Financial Assets (ANFA): properties, effects and implications Farhi-Werning's Theory of Macroprudential Theories: A DSGE Model Application
11. Jan	Kaminzimmer	Niels Aka (DIW) Flora Budianto (FU)	Identification of SVARs via Graphical Causal Search Algorithms TBA
18. Jan	Kaminzimmer	Martin Bruns (DIW) Stefan Gebauer (DIW)	Combining Factor Models and External Instruments to Identify Uncertainty Shocks The Role of Shadow Banking for Financial Regulation
25. Jan	Kaminzimmer	Tatsiana Kliatskova (DIW) Sven Hartjenstein (DIW)	Drivers of countries' leverage: a sectoral analysis Endogeneous Growth in an estimated New Keynesian Model of the US economy'
01. Feb	Kaminzimmer	Aleksandra Peeva (DIW) Pablo Anaya (FU/DIW)	Sanctions imposition TBA
08. Feb	Kaminzimmer	Flora Budianto (FU)	TBA