

Doctoral Seminar  
**“Topics in Time Series Econometrics”**

From 16 to 17 August, 2017 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.

*Wednesday, Day 1:*

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10:30 – 12:00	Annika Schnücker  Pablo Anaya	International Monetary Policy Transmission  The Risk Taking Channel of Currency Appreciation – Evidence from SVARs
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*Lunch*

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13:30 – 15:00	Niels Aka  Ahmed Hanoma	Identification of SVARs Using Graphical Causal Search Algorithms  Inflation Expectations: Can Market-Based Measures Forecast Survey-Based Measures?
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*Coffee Break*

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15:30 – 17:00	Catalina Hernandez  Jörg Breitung	Forecasting with Factor Models based on Unbalanced Panels  Asymmetric Impulse Responses
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*18:30 – Dinner*

*Thursday, Day 2:*

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*9:00 – Breakfast*

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10:00 –	Yao Wenying	High-Dimensional Predictive Regression in the Presence of Cointegration
11:30		
	Uwe Hassler	Harmonically Weighted Processes: A simple model to capture long memory

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*Coffee*

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*Departure*

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

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