Freie Universität Berlin

Doctoral Seminar

"Topics in Time Series Econometrics"

From 12 to 13 June, 2018 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.

Tuesday, Day 1:

11:00 – 12:30	Niels Aka	Testing Over-Identifying Restrictions in Structural VARs via Causal Graphs
	Caterina Grazzini	Unconventional Monetary Policy and Households' Portfolio Rebalancing
	Lunch	
14:00 – 15:30	Catalina Hernandez	Analyzing the Asymmetric Effects of Monetary Policy in the Euro Area: a FAVAR Approach
	Thore Schlaak	Instrument Validity and the Effects of Monetary Policy Shocks
	Coffee Break	
16:15 – 17:00	Olli Palmen	Sovereign default risk and credit supply
	18:30 – Dinner	

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Wednesday, Day 2:

9:00 – Breakfast

10:00 – 11:30	Ahmed Hanoma	A Daily Measure of Long-Term Inflation Expectations of Professionals
	Sven Schreiber	Sentiment Shocks in Germany

Coffee

Departure

Other participants:

Prof. Dr. Dieter Nautz, Freie Universität Berlin
Prof. Dr. Lars Winkelmann, Freie Universität Berlin
Dr. Wenjuan Chen, Freie Universität Berlin
Max Diegel, Freie Universität Berlin/DIW Graduate Center
Simon Jurkatis, Freie Universität Berlin/BDPEMS

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