

Doctoral Seminar
“Topics in Time Series Econometrics”

From 18 to 19 August, 2021 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:

11:00 – 12:30 Dieter Nautz
 FU Berlin Long-term inflation expectations and the role of personal characteristics: New evidence from Germany

Max Diegel
 FU Berlin Credibility of the Fed’s Inflation Target: New evidence from a macro model with asymmetric information and learning

Lunch

14:00 – 15:30 Gunda Detmers
 TU Dresden News-Sensitivity of Consumer Expectations

Lea Sieckmann
 FU Berlin Divisia Aggregates

Coffee Break

16:15 – 17:45 Elias Wolf
 FU Berlin Modeling Macro-Financial Risks with skewed stochastic volatility

Lars Winkelmann
 FU Berlin Testing the maximal rank of time-varying covariance matrices

18:30 – Dinner

Thursday, Day 2:

9:00 - Breakfast

9:15 –	Ben Schumann	Global uncertainty and the dollar
10:45	DIW Berlin	
	Mauricio Salgado-Moreno	Identifying Heterogeneous Bank Responses to US Monetary Policy Shocks
	HU Berlin	

Coffee Break

11:15 –	Uwe Hassler	MESSing (Manipulating Evidence Subject to Snooping)
12:00	Goethe Uni Frankfurt	

Lunch

Departure

Further participants: Prof. Dr. Helmut Lütkepohl, FU Berlin
 PD. Dr. Sven Schreiber, IMK Düsseldorf
 PD. Dr. Till Strohsal, Bundeskanzleramt

We gratefully acknowledge financial support of the Deutsche Bundesbank.