

Doctoral Seminar
“Topics in Time Series Econometrics”

From 27 to 28 July, 2022 at Haus Tornow am See, Oberbarnim

Organizers: Prof. Dr. Dieter Nautz, Freie Universität Berlin
 Max Diegel, Freie Universität Berlin

Program: Presentations take 45 minutes including discussion.

Wednesday, Day 1:

11:00 –	Max Diegel	Measuring the time-varying Credibility of the Fed's Inflation Target in a Model with Asymmetric Information
12:30	FU Berlin	
	Ben Schumann	Jointly modeling multi-dimensional US and EA Monetary Policy with an overidentified Bayesian Proxy VAR
	DIW Berlin	

Lunch

14:00 –	Elias Wolf	Conditional Density Forecasting using External Information
15:30	Europäische Zentralbank	
	Sven Schreiber	Modelling German Consumption
	IMK Düsseldorf	

Coffee Break

16:15 –	Tanja Zahn	Predictive Skill and Limits of Forecastability: With Applications to Quantile and Probabilistic Economic Forecasts
17:45	Goethe Universität Frankfurt	
	Jörg Breitung	An Endogeneity Correction based on a Nonparametric Control Function Approach
	Universität zu Köln	

18:30 – Dinner

Thursday, Day 2:

9:00 - Breakfast

9:15 –	Elias Wolf	Estimating Growth at Risk with Skewed Stochastic
10:45	Europäische Zentralbank	Volatility Models
	Max Diegel FU Berlin	Structural Vector Autoregressions with Common Factor Stochastic Volatility

Coffee Break

11:15 –	Alexander Mayer	Estimation and inference in adaptive learning models
12:45	Universität zu Köln	
	Uwe Hassler Goethe Universität Frankfurt	The Importance of Being Significant

Lunch

Departure

Further participants: Prof. Dr. Helmut Lütkepohl, FU Berlin
 Dr. Gunda-Alexandra Detmers, TU Dresden
 Lea Sieckmann, FU Berlin
 Winnie Coleman, FU Berlin

We gratefully acknowledge financial support of the Deutsche Bundesbank.