

Doctoral Seminar “Topics in Time Series Econometrics”

From 3 to 4 July, 2025 at Schloss Reichenow

Organizers: Prof. Dr. Dieter Nautz, Freie Universität Berlin
Prof. Dr. Lars Winkelmann, Freie Universität Berlin

Program: Presentations take 45 minutes including discussion.

Thursday, Day 1:

11:00 – 12:30	Winnie Coleman FU Berlin and BSE	The Gender Gap in Inflation Expectations and Inflation Target Credibility
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Philipp Bach Universität Hamburg and TBA	Double Machine Learning and Sensitivity Analysis for Difference-in-Difference Models
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13:00

Lunch

14:00 – 15:30	Lea Wolf FU Berlin	The Role of Money Growth for Inflation in the Euro Area
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Arianna Antezza FU Berlin and DIW	The Asymmetric Effects of Monetary Policy in the Euro Area
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Coffee Break

16:15 – 17:45	Kristin Trautmann FU Berlin and DIW	Regional Effects of Carbon-Price Shocks
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Frank Schorfheide University of Pennsylvania	Misspecification-Robust Shrinkage and Selection for VAR Forecasts and IRFs
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19:00 – Dinner

Friday, Day 2:

8:00 - Breakfast

9:00 –	Till Strohsal	The Effect of Elections on Inflation Expectations
10:30	FU Berlin and HWR Berlin	
	Andreas Koundouros	Drivers of Inflation Perceptions
	FU Berlin and BSE	

Coffee Break

11:00 –	Michael Tran	Labor Im(Mobility) and Housing Costs: Evidence from local
12:30	FU Berlin and BSE	labor markets
	Nicolas Syrichas	Monetary Policy, Property Prices and Rents:
	FU Berlin	Evidence from Local Housing Markets

13.00 Lunch

Departure 14.00

We gratefully acknowledge financial support of the Deutsche Bundesbank.