

Doctoral Seminar
“Topics in Time Series Econometrics”

From 20 to 21 August, 2020 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.

Thursday, Day 1:

11:00 –	Dieter Nautz	The Credibility of the ECB’s Inflation Target in times of
12:30	FU Berlin	Corona: New Evidence from an Online Survey
	Max Diegel	Macroeconomic Shocks and Inflation Expectations
	FU Berlin	

Lunch

14:00 –	Philipp Hansen	TBA
15:30	Uni Köln	
	Elias Wolf	On adjusting the one-sided HP-Filter
	FU Berlin	

Coffee Break

16:15 –	Catalina Hernandez	Disentangling the effects of multidimensional monetary
17:45	FU Berlin	policy on inflation and expectations in the euro area
	Lars Winkelmann	Co-Jump Anchoring
	FU Berlin	

18:30 – Dinner

Friday, Day 2:

9:00 - Breakfast

9:45 – Elias Wolf
10:30 FU Berlin TBA

Coffee Break

10:45 – Catalina Hernandez
12:15 FU Berlin Long-run inflation forecasting and the anchoring of inflation expectations

Caterina Grazzini
DIW Berlin/ECB Is Monetary Policy Gender Neutral? Evidence from the Stock Market

Coffee Break

12:45 – Uwe Hassler
13:30 Goethe Uni Frankfurt TBA

Departure

Further participants: Prof. Dr. Jörg Breitung, Universität zu Köln
Prof. Dr. Helmut Lütkepohl, FU Berlin
PD. Dr. Sven Schreiber, IMK Düsseldorf
Lea Sieckmann, FU Berlin

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