

Macroeconometrics and Time Series Workshop

Chaire Banque de France-PSE

October 14, 2019

Location: Room R1-14, Paris School of Economics, 48 Boulevard Jourdan, 75014 Paris

Program:

- 08:45 *Welcome*
- 09:00 **Shaun Vahey** (Warwick Business School, University of Warwick)
"Financial Conditions and the Risks to Economic Growth in the United States since 1875" (with Patrick Coe)
- 09:40 **Guillaume Chevillon** (ESSEC Business School)
"Forecasting Long Memory via a VAR Model" (with Luc Bauwens and Sébastien Laurent)
- 10:20 **Florens Odendahl** (Banque de France)
"BVAR Forecasts, Survey Information and Structural Change in the Euro Area"
(with Gergely Ganics)
- 11:00 *Coffee break*
- 11:30 **Domenico Giannone** (Federal Reserve Bank of New York)
"Economic Predictions with Big Data: The Illusion of Sparsity" (with Michele Lenza and Giorgio Primiceri)
- 12:10 **Sylvia Kaufmann** (Studienzentrum Gerzensee)
"Reduced-form factor augmented VAR – Exploiting sparsity to include meaningful factors" (with Simon Beyeler)

Organizers:

Catherine Doz (Paris School of Economics and Univ. Paris 1)

Laurent Ferrara (Skema Business School and Banque de France)
