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)