

1st Banque de France – Norges Bank Workshop in Empirical Macroeconomics

April, Friday 22nd 2016
Banque de France Conference Center (Room 3)

Program

- 9 Welcome coffee
- 9:20 Opening remarks
- 9:30 Session1
- *Has the Fed responded to house and stock prices? A time-varying analysis*
Knut Are Aastveit (NB), Francesco Furlanetto (NB), Francesca Loria (EUI)
Discussant: Simona Delle Chiaie (ECB)
 - *Subjective Interest Rate Uncertainty and the Macroeconomy: An international panel approach*
Klodiana Istrefi (BdF), Sarah Mouabbi (BdF)
Discussant: Leif Anders Thorsrud (NB)
- 11 Coffee break
- 11:30 Session2
- *Understanding the Sources of Macroeconomic Uncertainty*
Tatevik Sekhposyan (Texas A&M), Barbara Rossi (CREI)
Discussant: Clément Marsilli (BdF)
 - *What Are the Macroeconomic Effects of High-Frequency Uncertainty Shocks?*
Laurent Ferrara (BdF), Pierre Guérin (BoC)
Discussant: Claudia Foroni (NB)
- 13 Lunch at Banque de France
- 14:30 Session3
- *Large Vector Autoregressions with Stochastic Volatility and Flexible Priors*
Andrea Carriero (Queen Mary), Massimiliano Marcellino (Bocconi), Todd Clark (Cleveland Fed)
Discussant: Anna Simoni (CNRS, CREST)
 - *Business Cycles in Commodity Economies*
Drago Bergholt (NB), Vegard H. Larsen (BI, NB)
Discussant: Daniele Siena (BdF)
- 16 Coffee break
- 16:30 Session4
- *Monetary policy shocks in heterogeneous housing markets*
André Anundsen (NB), Knut Are Aastveit (NB)
Discussant: Jean Imbs (PSE)
 - *Fiscal capacity and pro-cyclical fiscal policy*
Francesco Pappadà (BdF), Yanos Zylberberg (University of Bristol)
Discussant: André Anundsen (NB)
- 18 Adjourn
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