Final Program

Banque de France and **ESSEC Business School** will organize a one-day workshop on "Expectations and Forecasting in International Macroeconomics".
This joint workshop will take place at the Banque de France in Paris on December 10, 2014.

Program

9h00 - 9h30		*Welcome coffee*
9h30 - 10h30		**Christiane Baumeister (Bank of Canada)** A General Approach to Recovering Market Expectations from Futures Prices, with an Application to Crude Oil, joint with Lutz Killian (University of Michigan)
10h30 -11h30		**Barbara Rossi (Universitat Pompeu Fabra)** In-sample inference and forecasting in Misspecified Factor Models
11h30 -11h45		*Break*
11h45 -12h45		**Cees Diks (University of Amsterdam)** Identifying Booms and Busts in House Prices under Heterogeneous Expectations joint with W. Bolt, M. Demertzis, C.Hommes and M. van der Leij
12h45 -14h00		*Lunch at Banque de France*
14h00- 15h00		**Dick van Dijk (Erasmus University Rotterdam)** Market Set-up in Advance of Federal Reserve Policy Decisions joint with Robin Lumsdaine (American University) and Michel van der Wel (Erasmus University Rotterdam)
15h00 - 16h00		**Raffaella Giacomini (University College of London)** Heterogeneous forecasters joint with J. Turen and V. Skreta
16h00 - 16h15		*Break*
16h15 - 17h15		**Jonathan Wright (Johns Hopkins University)** Forward guidance and asset prices joint with Y. Akkaya, R. Gurkaynak and B. Kisacikoglu
17h15		*Adjourn*

Attendance

Registration is free but the number of places is limited so we ask you to register (and commit to come) by sending an email to 1404-FORECASTING-ut@banque-france.fr
More information about the workshop:
https://www.banque-france.fr/en/economics-statistics/research/seminars-and-symposiums.html

Organizers

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