FEDERAL RESERVE BANK *of* ST. LOUIS
CENTRAL TO AMERICA'S ECONOMY®

Applied Time Series Econometrics Workshop
Friday, April 14, 2023

Research Division, Federal Reserve Bank of St. Louis

9:00 a.m.	Breakfast and Coffee
9:30 a.m.	**Simon van Norden, HEC Montréal** "Employment Reconciliation and Nowcasting"
10:15 a.m.	**Sarah Mouabbi, Bank of France** "The Dynamic Nature of Macroeconomic Risks," with Jean-Paul Renne and Adrien Tschopp
11:00 a.m.	Break
11:15 a.m.	**Matthew Schaffer, University of North Carolina at Greensboro** "Monetary Policy Transmission Under Supply-Chain Pressures: Pre-Pandemic Evidence from the U.S."
12:00 p.m.	Lunch
1:00 p.m.	**Leland Farmer, University of Virginia** "The Term Structure of Individual Inflation Expectations," with Hie Joo Ahn
1:45 p.m.	**Joshua Chan, Purdue University** "High-Dimensional Conditionally Gaussian State Space Models with Missing Data," with Aubrey Poon and Dan Zhu
2:30 p.m.	**Minsu Chang, Georgetown University** "Infrastructure Fiscal Multiplier and Corporate Taxation," with Hanbaek Lee
3:15 p.m.	Break
3:30 p.m.	**Laura Liu, Indiana University** "Binary Model with an Extreme Covariate," with Yulong Wang
4:15 p.m.	**Toru Kitigawa, Brown University** "Policy Choice in Time Series by Empirical Welfare Maximization," with Weining Wang and Mengshan Xu
5:00 p.m.	Reception
6:00 p.m.	Dinner