



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

Applied Time Series Econometrics Workshop Friday, October 21, 2022

Research Division, Federal Reserve Bank of St. Louis

- 9:00 a.m. Continental Breakfast and Coffee
- 9:30 a.m. **Katja Smetanina, University of Chicago Booth School of Business**
“Multiple Forecast Comparisons in Unstable Environments and High Dimensions”
- 10:15 a.m. Break
- 10:30 a.m. **Shahnaz Parsaeian, University of Kansas**
“Forecasting Large Heterogeneous Panel Data Models Under Structural Breaks”
- 11:15 a.m. **Otilia Boldea, Tilburg University**
“Bootstrap Methods for Impulse Responses Obtained by Local Projections” (with Adriana Cornea-Madeira, Alastair R. Hall, and Niccolo Zaccaria)
- 12:00 p.m. Lunch
- 1:00 p.m. **Giorgio Primiceri, Northwestern University**
“Re-thinking About Instrumental Variables” (with Domenico Giannone and Michele Lenza)
- 1:45 p.m. **Ezgi Kurt, Bentley University**
“Downward Nominal Wage Rigidity and Asymmetric Effects of Monetary Policy” (with Laura Jackson Young)
- 2:30 p.m. **Yoon Jo, Texas A&M University**
“State-Dependent Government Spending Multipliers: Downward Nominal Wage Rigidity and Sources of Business Cycle Fluctuations” (with Sarah Zubairy)
- 3:15 p.m. Break
- 3:30 p.m. **Tatjana Dahlhaus, Bank of Canada**
“Networking Yield Curve Surprises: Implications for Monetary Policy”
- 4:15 p.m. **Jeremy Piger, University of Oregon**
“Should Local Projections Be Estimated in Levels or Differences? A Monte Carlo Investigation”
- 5:00 p.m. Adjourn
- 7:00 p.m. Conference Dinner