FEDERAL RESERVE BANK of ST. LOUIS

Applied Time Series Econometrics Workshop
Friday, October 24, 2025
Balbach Conference Room, Research Division

Hosted by Michael T. Owyang

9:00 – 9:30 a.m.	Breakfast (Research Library)
9:30 – 10:15 a.m.	**Peter R. Hansen, University of North Carolina Chapel Hill** "An Order and Scale-Invariant Identification Scheme for Structural Dynamic Models," with Neville Francis and Chen Tong
10:15 – 10:30 a.m.	Break
10:30 –11:15 a.m.	**Mikkel Plagborg-Møller, Princeton University** "Double Robustness of Local Projections and Some Unpleasant VARithmetic," with José Luis Montiel Olea, Eric Qian, and Christian K. Wold
11:15 a.m. – 12:00 p.m.	**Eva Janssens, University of Michigan** "Restricted Large Bayesian Vector Autoregressions," with Robin L. Lumsdaine
12:00 – 1:00 p.m.	Lunch (Research Library)
1:00 – 1:45 p.m.	**Michael Owyang, Federal Reserve Bank of St. Louis** "Impulse Response Functions for Self-Exciting Nonlinear Models," with Neville Francis and Daniel F. Soquesa
1:45 – 2:30 p.m.	**Carolina Acuna, Marquette University** "The Role of Expectations: Insights from a Large Bayesian VAR"
2:30 – 3:15 p.m.	**Shihan Xie, University of Illinois Champaign-Urbana** "Perceived Political Bias of the Federal Reserve," with Pei Kuang and Michael Weber
3:15 – 3:30 p.m.	Break
3:30 – 4:15 p.m.	**Sebastian Amador, University of Kentucky** "Vulnerable Technological Adoption"
4:15 – 5:00 p.m.	**Anne Hansen, Federal Reserve Bank of Richmond–Charlotte Branch** "Biased Signals? Rethinking Stock Market Indices as Leading Economic Indicators"
5:00 – 6:00 p.m.	Reception
6:00 – 8:00 p.m.	Dinner (by invitation only)