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

Applied Time Series Econometrics Workshop
Friday, October 27, 2023

Research Division, Federal Reserve Bank of St. Louis

9:00 a.m.	Continental Breakfast
9:30 a.m.	**Christiane Baumeister, University of Notre Dame** "A Full-Information Approach to Granular Instrumental Variables"
10:15 a.m.	**Laura Jackson Young, Bentley University** "Time-Varying Skewness of International Stock Returns," with Laura Coroneo and Michael Owyang
11:00 a.m.	Break
11:15 a.m.	**Neville R. Francis, University of North Carolina at Chapel Hill** "Impulse Response Functions in Nonlinear Self Exciting Models," with Michael Owyang and Daniel F. Soques
12:00 p.m.	Lunch
1:00 p.m.	**Rupal Kamdar, Indiana University** "The Effects of Information Shocks and Supply-Side Beliefs," with Walker Ray
1:45 p.m.	**Sebastian Laumer, University of North Carolina–Greensboro** "Analyzing the Impact of Supply Chain Disruptions on Inflation: A Comparative Study across Time and Countries"
2:30 p.m.	**Mariarosaria Comunale, International Monetary Fund** "A Comprehensive Macroeconomic Uncertainty Measure for the Euro Area and Its Implications to COVID-19,"with Anh Dinh Minh Nguyen
3:15 p.m.	Break
3:30 p.m.	**Monica Jain, Bank of Canada** "Sluggish Forecasts"
4:15 p.m.	**Ana Beatriz Galvão, Bloomberg Economics and The University of Warwick** "Economic Data News and the Yield Curve"
5:00 p.m.	Reception
6:00 p.m.	Dinner