



NBRE Spring Institute 2015

Keynote speaker:

Martin Eichenbaum (Northwestern University)

Venastul, March 24th - 25th 2015

Program

Tuesday, March 24

09:00-10:00: Keynote presentation

Martin Eichenbaum: Valuation Risk and Asset Pricing

10:05-11:05, Session 1: Business cycles

Paolo Gelain: Output gap, monetary policy trade-offs and financial frictions

Francesco Furlanetto: Labor supply factors and economic fluctuations

15:00-16:00, Session 2: Oil and the macroeconomy

Drago Bergholt: Oil exports and the reallocation effects of terms of trade fluctuations

Knut Are Aastveit: Oil News Shocks, OPEC response and the macroeconomy

16:15-17:15, Session 3: Econometrics

Francesco Ravazzolo: Forecasting GDP with global components. This time is different

Claudia Foroni: Using low frequency information for predicting high frequency variables

17:30-18:30, Session 4: Exchange rates

Saskia ter Ellen: Agreeing on disagreement: heterogeneity or uncertainty in the foreign exchange market?

Pinho Ribeiro: Exchange rate predictability in the presence of instabilities

Wednesday, March 25

08:50-09:50, Session 5: Empirical macroeconomics

Junior Maih: A Divided Difference Filtering Algorithm for Dynamic Nonlinear Regime-Switching Models

Nina Midthjell Larsson: Measuring tax changes - why tax multipliers differ

10:00-11:30, Session 6: Topics in financial stability

Andre' Anundsen: Micro efficiency in housing markets

Sigurd Galaasen: Stress testing in a structural model of bank behavior

Artashes Karapetyvan: TBA

15:00-17:00, Session 7: Revolver session

Short presentations (10-15 min) of preliminary ideas (Farooq, Francesco F. and others if interested)