CIRANO

4th Annual Workshop on Maroeconomic Forecasting, Analysis and Policy with Data Revision

Schedule

Friday, October 10th, 2008

08:15	Breakfast & Registration	
09:00	Bryan Campbell	*Welcome*

Data Sets and Revision Analysis

09:10	Karen Wilson	*Real Time Data and Revision Analysis at Statistics Canada*
09:50	Bob Rasche	*Real Time Data at the FRB St. Louis*
10:30	Alain Hecq	*Revision Analysis in the Eurozone*
11:10	Coffee	

Data Rich Environments

11:30	Knut Are Aastveit	*Factor Models & Output Gaps*
12:10	Chris Bloor	*Large BVAR*
12:50	Francesca Monti	*Conjunctural analysis in Structural Models*
13:30	Lunch	

Cycles in Real-Time

15:40	John Lewis	*Did Fiscal Policy Makers Know What They Were Doing?*
15:00	David Papell	*Taylor Rules and the Euro*

The "Recession" of 2008 in Real Time

16:20	James Hamilton
17:05	Beer

Panel Discussion : Frontiers of Real-Time Data Analysis

17 :20	Dean Croushore, Pierre Siklos
18:45	Dinner - Le Caveau

Saturday, October 11th 2008

08:15	Breakfast

Nowcasting and Forecasting

08:45	Julia Hui Zhu	*A New Forecast Approach in Vector Autoregression Models*
09:25	Marc Wildi and Simon van Norden	*Multivariate Real-Time Filtering and Cointegration Constraints*
10:05	Shaun Vahey	*Measuring Real-time Output Gap Densities*
10:45	Coffee	

Monetary Policy and Finance

11:00	Tolga Cenesizoglu	*Reaction of the Stock Market to Public Announcements*
11:40	Andrei Sirchenko	*Modeling Monetary Policy in Real-time: Does Discreteness Matter?*
12:20	Robert Tetlow	*Robust Policies put to the test*
13:00	END	