ROME CONFERENCE ON MACROECONOMETRICS AND TIME SERIES

Rome, 19–20 September 2026
Venue: EIEF – Via Sallustiana 62

PROGRAM

Saturday, 19th September

08.30–08.50 Registration

08.50–09.00 Opening Remarks

09.00–09.30 Daniel Lewis (UCL)
Weak Instrument Bias in Impulse Response Estimators
(with Karel Mertens (Dallas Fed))

09.30–10.00 Ulrich Müller (Princeton)
Correlation Robust Inference When Economic Distance Is Latent
(with Anna Bykhovskaya (Duke) & Mark Watson (Princeton))

10.00–10.30 Mikkel Plagborg-Møller (Chicago)
Limited-Information Estimation of Heterogeneous Agent Models
(with Laura Liu (Pittsburgh) & Nelson Tan (Princeton))

10.30–11.00 Coffee Break

11.00–11.30 Frank Schorfheide (UPenn)
What Do High-Frequency Instruments Imply About Monetary Policy Rules?
(with Minsu Chang (Seoul) & Zhiheng You (UPenn))

11.30–12.00 Lutz Kilian (Dallas Fed)
Local Projections at Longer Horizons
(with Atsushi Inoue (Vanderbilt))

12.00–12.30 Jonathan Wright (Johns Hopkins)
Kalshi and the Rise of Macro Markets
(with Anthony Diercks (Fed Board) and Jared Katz (Northwestern))

12.30–14.00 Lunch and Poster Session I

14.00–14.30 Tim Christensen (Yale)
TBA

14.30–15.00 Graham Elliott (UCSD)
TBA

15.00–15.45 Keynote: Mark Watson (Princeton)
Forecasting Structural Change
(with Andrew Foerster (San Francisco Fed), Andreas Hornstein (Richmond Fed) & Pierre Sarte (Richmond Fed))

15.45–16.15 Coffee Break

16.15–16.45 Adam McCloskey (Colorado Boulder)
Dynamic Local Average Treatment Effects in Time Series
(with Alessandro Casini (Tor Vergata), Luca Rolla (Tor Vergata) & Raimondo Pala (Tor Vergata))

16.45–17.15 Sophocles Mavroeidis (Oxford)
Identification in (Endogenously) Nonlinear SVARs Is Easier Than You Think
(with James Duffy (Oxford))

17.15–17.45 Geert Mesters (NY Fed)
Surrogacy in Time Series
(with Regis Barnichon (San Francisco Fed), Emi Nakamura (Berkeley) & Jón Steinsson (Berkeley))

19.30 Conference Dinner (by invitation only)

Sunday, 20th September

09.00–09.30 Jean-Jacques Forneron (Boston University)
The Little-Delta Method for Non-Linear Inference

09.30–10.00 Eva Janssens (Michigan)
Efficient Estimation of Nonlinear DSGE Models
(with Sean McCrary (OSU))

10.00–10.30 Toru Kitagawa (Brown)
Evidence-Based Policy Choice in Macroeconomics
(with Simone Martinalli (Brown))

10.30–11.00 Coffee Break

11.00–11.30 Anna Bykhovskaya (Duke)
Generalized Autoregressive Multivariate Models: From Binary to Poisson
(with Nour Meddahi (TSE))

11.30–12.00 Kaspar Wüthrich (Michigan)
IV Regression with Distribution-Valued Outcomes
(with David Van Dijcke (Virginia))

12.00–12.30 Giuseppe Cavaliere (Bologna)
Bootstrap Diagnostic Tests
(with Luca Fanelli (Bologna) & Iliyan Georgiev (Bologna))

12.30–13.00 Martín Almuzara (NY Fed)
Micro Responses to Macro Shocks
(with Victor Sancibrian (Bocconi))

13.00–13.10 Closing Remarks

13.10–14.30 Lunch and Poster Session II

Poster Sessions

Poster Session I

Federico Crudu (Siena)
"Shapley Instruments"
(with Nadja van't Hoff (Amsterdam), Giovanni Mellace (Southern Denmark) & Zsolt Sándor (Sapientia Hungarian)

Martin Fankhauser (Bocconi)
Robust Bayesian Inference under Qualitative Restrictions

Oriol González-Casasús (UPF & BGSE)
Quantifying Dynamic Misspecification Biases in VARs

Elisabetta Mirto (Study Center Gerzensee)
Partially Identified Heteroskedastic SVARs
(with Andrea Bastianin (Milan Statale & FEEM), Emanuele Bacchiocchi (Bologna) & Toru Kitagawa (Brown))

Valentin Winkler (Columbia)
State-Dependent Local Projections and Vector Autoregressions

Damiano Di Francesco (Sant'Anna)
Evaporating Upside: Temperature Shocks and Macroeconomic Tail Risk
(with Christian Brownlees (LUISS), Francesco Lamperti (Sant'Anna) & Giorgio Fagiolo (Sant'Anna))

Poster Session II

Omar Pietro Carnevale (Queen Mary)
Can Cyclical Shocks Shift Macroeconomic Trends?
(with Guido Ascari (DNB & University of Pavia), Dennis Bonam (DNB) & Damiano Di Francesco (Sant'Anna))

Luca Neri (UCLouvain)
Aggregate Shocks and Inflation Expectations: Who Shapes Distributional Responses?
(with Francesca Monti (UCLouvain) & Dakyung Seong (Sydney))

Paolo Maranzano (Milano Bicocca & Fondazione ENI)
Macroeconomic Time Series with Breaks: A Statistical Learning Perspective
(with Matteo Maria Pelagatti (Milano Bicocca))

Antonio Piancentino (LUISS)
Robust Local Projections under Outlier Contamination
(Paolo Santucci De Magistris (Luiss) & Christian Brownlees (Luiss)).

Andrea Viselli (BI Norwegian Business School)
Robust Forecast Evaluation Under Extreme Shocks
(with Fabrizio Iacone (Milano Statale & York))

Giorgio Vocalelli (Verona)
Pre-Existing Drift in High-Frequency Event Studies

Organizers:
Alessandro Casini (University of Rome Tor Vergata)
Massimo Sbracia (EIEF & Bank of Italy)