Fourth Carlo Giannini Ph.D. Workshop in Econometrics

Macroeconometrics and Time Series Econometrics: Theory and Applications

Rome, June 20th, 2013

Venue: Einaudi Institute for Economics and Finance (EIEF)
Via Sallustiana, 62

The *Associazione Carlo Giannini* and the *EIEF* organise a workshop for Ph.D. students and post-doctoral researchers with a field of specialisation in macroeconometrics and time series econometrics. The aim of the meeting is to bring together young researchers in applied and theoretical econometrics and introduce them to the Italian econometric profession.

Programme

09:45 - 10:00 *Opening address*: information on the Associazione Carlo Giannini and its activities

10:00 - 11:00 *"Financial Conditions and Density Forecasts for US Output and Inflation"*
by **Piergiorgio Alessandri** (Bank of Italy) and Haroon Mumtaz (Bank of England)
Discussant: Gianni Amisano (ECB)

11:00 - 12:00 *"Government Spending Reloaded: Fundamentalness and Heterogeneity in Fiscal SVAR's"*
by **Giovanni Ricco** (LBS) and Atif Ellahie (LBS)
Discussant: Carlo Favero (Bocconi University)

12:00 - 12:30 *Coffee break*

12:30 - 13:30 *"The Interaction of Fiscal and Monetary Policy Shocks: a Time Varying Parameters FAVAR Approach"*
by **Francesco Molteni** (Paris School of Economics)
Discussant: Stefano Neri (Bank of Italy).

13:30 - 15:00 *Lunch*

15:00 - 16:00 *"Business Cycle Synchronization Across Regions in the EU12: a Structural-Dynamic Factor Approach"*
by **Francesca Marino** (University of Bari)
Discussant: Marek Jarocinski (ECB)

16:00 - 16:30 *Coffee Break*

16:30 - 17:30 *"Stopping Rules for Targeted Diffusion Indexes Forecasting"*
by **Jack Fosten** (Warwick)
Discussant: Domenico Giannone (ULB)

17:30 Adjourn

Participation is free.
If you plan to attend, please inform the organisers:
(Susana.Palomar@eief.it, gianni.amisano@ecb.europa.eu)