Econometrics Research Workshops

Seminars take place on Fridays at 13.30h at Villa San Paolo

Term 1 - Academic Year 2009-2010

Date	Presenter	Title
18 September (HL)	Yang Lu, Max Weber Fellow	Modeling and Forecasting Stock Return Volatility Using a Random Level Shift Model (with P. Perron)
25 September (MM)	Niels Haldrup, University of Aarhus and CREATES	A Vector Auto-regressive Model for Electricity Prices Subject to Long Memory and Regime Switching
2 October	No Seminar - Conferring Ceremony	
9 October (LG)	Andrea Pozzi, Einaudi Institute for Economics and Finance (EIEF)	Shopping Cost and Brand Exploration in Online Grocery
16 October (JA)	Christian Dustmann, University College London	Job Search Networks and Segregation in the Workplace
23 October (HL)	Helmut Herwartz, Fernand Braudel Fellow	Did the Introduction of the Euro Impact on Inflation Uncertainty? An Empirical Assessment (with M. Hartmann)
Thurs. 29 Oct.(LG) -13:00	Yann Algan, Economics Sciences Po Paris	Family values and Regulation (with A. Alesina, P. Cahuc and P. Guiliano)
30 October (MM)	Carlo Favero, Bocconi University	Low Frequency Fluctuations in the Aggregate Dvidend / Price ratio and the Predictability of Long-Run Stock Market Returns (with A.Tamoni and A.Gozluklu)
20 November (HL)	Myung Seo, London School of Economics	Testing for structural stability in the whole sample (with Javier Hidalgo)
27 November (MM)	Oscar Jorda, University of California, Davis	The Classification of Economic Activity
Thurs. 3 December - 11:00 (LG)	Sarolta Laczó, Max Weber Fellow	Estimating Dynamic Contracts: Risk Sharing in Village Economies

The EUI is closed for Christmas Break from Thursday 24 December to (and including) Wednesday 6 January 2010.

Term 2 - Academic Year 2009-2010

Date	Presenter	Title
Mon. 18 January (MM) - 13:30	Mark W. Watson, Princeton University	Indicators for Dating Business Cycles: Cross-History Selection and Comparisons (with James H. Stock) James H. Stock)
29 January	Andrea Ichino, University of Bologna	Too Many Balls in the Air The Impact of Task Juggling on Workers Productivity (with Decio Coviello and Nicola Persico)
5 February (JA)	Jaap Abbring, Tilburg University	Estimating Mixed Hitting-Time Models (with Tim Salimans)
12 February (JA)	Giorgio Topa, Federal Reserve Bank of New York	The Empirical Content of Models with Multiple Equilibria in Economies with Social Interactions (with Alberto Bisin and Andrea Moro)
Mon. 15 February - 15:00 (MM)	Kenneth D. West, University of Wisconsin	Econometric Analysis of Present Value Models When the Discount Factor is Near One
26 February (HL)	Lutz Kilian, University of Pennsylvania	The Role of Inventories and Speculative Trading in the Global Market for Crude Oil
5 March (LG)	Luigi Guiso	Understanding Entrepreneurial Success. The Role of Biological Factors (with Aldo Rustichini)
12 March (AI)	Stacey H. Chen, Royal Holloway University of London	Separate Effects of Family Size and Sibling Sex Composition on Education: Methods and First Evidence from Population Birth Registry (with Yen-Chien Chen, and Jin-Tan Liu)
19 March (AI)	Fernanda Brollo, Bocconi University	The Political Resource Curse (with Tommaso Nannicini, Roberto Perotti and Guido Tabellini)
26 March (LG)	Reshef Ariell, University of Virginia	Human Capital in the U.S. Financial Sector: 1909-2005

Term 3 - Academic Year 2009-2010

Date	Presenter	Title
9 April (HL)	Faculty presentation	
16 April	Researcher Interviews	
23 April (HL)	Jacek Osiewalski, Cracow University of Economics	Hybrid MSF-BEKK models of multivariate volatility. Bayesian analysis and applications
30 April (MM)	Tommaso Proietti, Univ. Roma - Tor Vergata	Characterizing economic trends by Bayesian stochastic model specification search
7 May (HL)	Timo Teraesvirta, University of Aarhus	Modelling Volatility by Variance Decomposition
14 May (JA)	Victoria Prowse, Somerville College, University of Oxford	The design of unemployment transfers: Evidence from a dynamic structural life-cycle model (with Peter Haan)
21 May (MM)	Fabio Canova, Universitat Pompeu Fabra	Bridging Cyclical DSGE Models and the Raw Data
11 June	Econometrics Workshop "Recent advances in time-series econometrics"	