

Federal Reserve Bank of St. Louis

Research Division Seminar Series, Spring 2005

March 3 2PM	† Michel Beine, University of Brussels, Belgium, “Central Bank Forex Interventions Assessed Using Realized Moments”
March 10 2PM	* Francesca Molinari, Cornell University, “Spatial Correlation Robust Inference with Errors in Location or Distance”
March 24 2PM	* Graham Elliot, University of California, San Diego, “Confidence Sets for the Date of a Single Break in Linear Time Series Regressions”
March 31 2PM	† Kris Mitchener, Santa Clara University, “Trade and Empire”
April 7 10AM	† Harrison Hong, Princeton University, “The Road to a Technology Bubble is Paved with Good Intentions: Advisors and Asset Prices”
April 11, MON 2PM	Casper De Vries, Rotterdam, Netherlands, “Systemic Risk”
April 14 10AM	* A. Craig Burnside, Duke University, “Government Finance in the Wake of Currency Crises”
April 19, Tues Eliot 300 4PM	* Mark Watson, Princeton University, “Implications of Dynamic Factor Models for VAR Analysis”
April 21 2PM	* Julia Thomas, University of Minnesota, “Idiosyncratic Shocks and the Role of Nonconvexities in Plant and Aggregate Investment Dynamics”
April 28 2PM	† Melissa Kearney, Wellesley College, “Lucky Stores, Gambling, and Addiction: Empirical Evidence from State Lottery Sales”
May 9, Mon 2PM	† Jose Victor Rios-Rull, University of Pennsylvania, “Life Insurance and Household Consumption”
May 12 2PM	* Sílvia Gonçalves, Université de Montreal, “Bootstrapping Realized Volatility”
May 19 2PM	† Fabio Braggion, Northwestern University, “Credit Market Constraints and Financial Networks in Late Victorian Britain
May 26 2PM	* Peter Christoffersen, McGill University, “Option Valuation with Long-run and Short-run Volatility Components”

* Joint with the Department of Economics, Washington University in St. Louis

† Joint with the Supervisory and Policy Analysis Group of the St. Louis Fed.

Unless noted otherwise, all seminars are on Thursday in the Research Conference Room. Questions or suggestions should be directed to Michael Owyang (owyang@stls.frb.org) or Christopher Wheeler (wheeler@stls.frb.org).