

Time Series Econometrics with Applications to Macroeconomics and Finance 2
March 20-21, 2008
Federal Reserve Bank of St. Louis
Research Division
One Financial Plaza

Thursday, March 20, 2008

- 9:30 a.m. Continental Breakfast and Coffee
- 10:00 a.m. **Silvia Goncalves**, Universite de Montreal
Bootstrapping Realized Multivariate Volatility Measures
- 10:45 a.m. Coffee Break
- 11:15 a.m. **Dan Thornton**, Federal Reserve Bank of St. Louis
Resolving the Unbiasedness and Forward Premium Puzzles
- 12:00 p.m. Lunch
- 1:15 p.m. **Rossen Valkanov**, University of California, San Diego
Parametric Portfolio Policies: Exploiting Characteristics in the Cross-Section of Equity Returns
- 2:00 p.m. **Neville Francis**, University of North Carolina, Chapel Hill
Macroeconomics and Reality at Different Sampling Frequencies
- 2:45 p.m. Refreshment Break
- 3:15 p.m. **Marcelle Chauvet**, University of California, Riverside
Business Cycle Monitoring with Structural Changes
- 4:00 p.m. **Andrew Patton**, Oxford University
Data-Based Ranking of Realised Volatility Estimators
- 5:30 p.m. Reception
- 6:30 p.m. Conference Dinner

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Friday, March 21, 2008

9:30 a.m. Continental Breakfast

10:00 a.m. **Sharon Kozicki**, Bank of Canada
Estimating DSGE-Model-Consistent Trends for Use in Forecasting

10:45 a.m. Coffee Break

11:00 a.m. **Ivan Jeliazkov**, University of California, Irvine
Politics and Macroeconomic Performance in the United States: Cycles and Long-Run Outcomes

11:45 a.m. **Peter Reinhard Hansen**, Stanford University
In-Sample Out-of-Sample Fit: Their Joint Distribution and Its Implications for Model Selection

12:30 p.m. Lunch

1:30 p.m. Adjourn