

**Time Series Econometrics with Applications to Macroeconomics 2**  
**October 31, 2008**  
**Research Division, Federal Reserve Bank of St. Louis**

Friday, October 31, 2008

- 9:00 a.m. Continental Breakfast and Coffee
- 9:30 a.m. **Barbara Rossi**, Duke University  
*Testing for Weak Identification in Possibly Nonlinear Models*
- 10:15 a.m. **Tanya Molodtsova**, Emory University  
*Taylor Rules and the Euro*
- 11:00 a.m. Coffee Break
- 11:15 a.m. **Sarah Zubairy**, Duke University  
*The Regional Effects of Government Spending Shocks*
- 12:00 p.m. **Luciana Juvenal**, Federal Reserve Bank of St. Louis  
*Nominal Shocks and Real Exchange Rate Fluctuations*
- 12:45 p.m. Lunch
- 1:30 p.m. **Chris Murray**, University of Houston  
*Inflation Persistence and the Taylor Principle*
- 2:15 p.m. **Otilia Boldea**, Tilburg University  
*Estimation and Inference in Unstable NLS Models*
- 3:00 p.m. Break
- 3:15 p.m. **Jeremy Piger**, University of Oregon  
*Bayesian Model Averaging for Multiple Structural Change Models*
- 4:00 p.m. **Raffaella Giacomini**, UCLA  
*Estimation of Moment-Based Models with Latent Variables*
- 4:45 p.m. **Graham Elliott**, UCSD  
*Pre and Post Break Parameter Inference*
- 5:30 p.m. Adjourn
- 7:00 p.m. Conference Dinner, **Lucas Park Grille**