

Time Series Econometrics Workshop
November 6, 2009
Federal Reserve Bank of St. Louis

- 9:15 a.m. **Continental Breakfast and Coffee**
- 9:45 a.m. **Eleonora Granziera, University of Southern California**
“Assessing the Importance of Learning in an Empirical Monetary Model for the US”
- 10:30 a.m. **Coffee Break**
- 10:45 a.m. **Gert Peersman, University of Ghent**
“Time-Varying Effects of Oil Supply Shocks on the US Economy”
- 11:30 a.m. **Chris Otrok, University of Virginia**
“News Shocks and the Slope of the Term Structure of Interest Rates”
- 12:15 p.m. **Lunch**
- 1:00 p.m. **Kirstin Hubrich, European Central Bank**
“Reconciling micro and macro facts on price setting: New evidence from a disaggregate sectoral euro area dataset”
- 1:45 p.m. **Break**
- 2:00 p.m. **Domenico Giannone, Universite Libre de Bruxelles**
“Money, Credit, Monetary Policy, and the Business Cycle in the Euro Area”
- 2:45 p.m. **Marcelle Chauvet, University of California, Riverside**
“The Seeds of the 2007-2009 Financial Crisis – Housing Market and the Business Cycle”
- 3:30 p.m. **Break**
- 3:45 p.m. **Graham Elliott, University of California, San Diego**
“Predicting Binary Outcomes”
- 4:30 p.m. **Oscar Jorda, University of California, Davis**
“The Classification of Economic Activity”
- 5:15 p.m. **Adjourn**
- 7:00 p.m. Conference Dinner (Lucas Park Grille)

