

*Applied Time Series Econometrics Workshop 7  
Friday, October 28, 2011  
Research Division, Federal Reserve Bank of St. Louis*

- 9:00 a.m. *Continental Breakfast and Coffee*
- 9:30 a.m. *Presenter: Harald Uhlig-University of Chicago  
“Bayesian Estimation of a DSGE Model with Asset Prices”*
- 10:15 a.m. *Coffee Break*
- 10:30 a.m. *Presenter: Marco Del Negro-Federal Reserve Bank of New York  
“Rare Shocks, Great Recessions”*
- 11:15 a.m. *Presenter: Tatevik Sekhposyan-Banque du Canada  
“Evaluating Density Forecasts of U.S. Output Growth and Inflation in a Large Macroeconomic Data Set”*
- 12:00 p.m. *Lunch*
- 12:45 p.m. *Presenter: Nora Traum-North Carolina State University  
“The Fiscal Multiplier Morass: A Bayesian Perspective”*
- 1:30 p.m. *Presenter: Oscar Jorda-University of California-Davis and FRB of San Francisco  
“Performance Evaluation of Zero Net-Investment Strategies”*
- 2:15 p.m. *Break*
- 2:45 p.m. *Presenter: Mihaela Craioveanu  
“Why is it ok to use the HAR-RV(1,5,21)”*
- 3:30 p.m. *Presenter: Marija Vukotic-Bank of France  
“A Sectoral Approach to News Shocks”*
- 4:15 p.m. *Presenter: Riccardo DiCecio-Federal Reserve Bank of St. Louis  
“Identifying Technology Shocks in the Frequency Domain”*
- 5:00 p.m. *Adjourn*
- 7:00 p.m. *Conference Dinner, Lucas Park Grille*