Conferences

SI 2021 Forecasting & Empirical Methods

SHARE

DATE July 13-14, 2021   **LOCATION** on Zoom.us

ORGANIZERS Allan Timmermann and

Jonathan H. Wright

Summer Institute master schedule

This conference is supported by the National Science Foundation

Tuesday, July 13

Exploiting Spatial Information

11:00 am   **Granular Instrumental Variables**

Xavier Gabaix, Harvard University and NBER

Ralph Koijen, University of Chicago and NBER

11:45 am	**Spatial Correlation Robust Inference**
	Ulrich Müller, Princeton University
	Mark W. Watson, Princeton University and NBER

Empirical Macroeconomics

12:30 pm	**Elusive "Stars": Robust Trend Estimation**
	Richard Crump, Federal Reserve Bank of New York
	Nikolay Gospondinov, Federal Reserve Bank of Altanta
	Hunter Wieman, Williams College

1:15 pm	**Nowcasting with Large Bayesian Vector Autoregressions**
	Jacopo Cimadomo, European Central Bank
	Domenico Giannone, Amazon.com
	Michele Lenza, European Central Bank
	Francesca V. Monti, Bank of England
	Andrej Sokol

| 2:00 pm | Adjourn |

Wednesday, July 14

Causal Inference

11:00 am	**Econometric Analysis of Potential Outcomes Time Series: Instruments, Shocks, Linearity and the Causal Response Function**
	Neil Shephard, Harvard University
	Ashesh Rambachan, Harvard University

11:45 am	**Impulse Response Analysis for Structural Dynamic Models with Nonlinear Regressors**
	Silvia Goncalves, McGill University
	Ana Maria. Herrera, University of Kentucky
	Lutz Kilian, Federal Reserve Bank of Dallas
	Elena Pesavento, Emory University

COVID Econometrics

12:30 pm **A Counterfactual Economic Analysis of Covid-19 Using a Threshold Augmented Multi-Country Model**
Alexander Chudik, Federal Reserve Bank of Dallas
Kamiar Mohaddes, University of Cambridge
M. Hashem Pesaran, University of Southern California
Mehdi Raissi, International Monetary Fund
Alessandro Rebucci, Johns Hopkins University and NBER

1:15 pm **Addressing COVID-19 Outliers in BVARs with Stochastic Volatility** (**slides**)
Andrea Carriero, Queen Mary University of London
Todd Clark, Federal Reserve Bank of Cleveland
Massimiliano Marcellino, Bocconi University
Elmar Mertens, Deutsche Bundesbank

2:00 pm Adjourn

Participants

Pooyan Amir-Ahmadi, University of Illinois at Urbana-Champaign

Torben G. Andersen, Northwestern University and NBER

Isaiah Andrews, Harvard University and NBER

Daniele Bianchi, Queen Mary University of London

Francesco Bianchi, Duke University and NBER

Monica Billio, Univesity Ca' Foscari of Venice

Tim Bollerslev, Duke University and NBER

Lorenzo Braccini, Bank of Italy

Ricardo J. Caballero, Massachusetts Institute of Technology and NBER

Andrea Carriero, Queen Mary University of London

Carlos Carvalho, PUC-Rio

Ambrogio Cesa-Bianchi, Bank of England

Yoosoon Chang, Indiana University

John Chao, University of Maryland

Alice Chen, University of Southern California

Xu Cheng, University of Pennsylvania

Guillaume Chevillon, ESSEC Business School

Michael Chin, Norges Bank Investment Management

Jacopo Cimadomo, European Central Bank

Todd Clark, Federal Reserve Bank of Cleveland

Adam Clark-Joseph, University of Illinois at Urbana-Champaign

Dean Croushore, University of Richmond

Richard Crump, Federal Reserve Bank of New York

Marco Del Negro, Federal Reserve Bank of New York

Francis X. Diebold, University of Pennsylvania and NBER

Francis DiTraglia, University of Oxford

Dobrislav Dobrev, Federal Reserve Board

Thorsten Drautzburg, Federal Reserve Bank of Philadelphia

Graham Elliott, University of California at San Diego

Leland Farmer, University of Virginia

Carlo Favero, Università Bocconi

Jean-Jacques M. Forneron, Boston University

Neville Francis, University of North Carolina

Xavier Gabaix, Harvard University and NBER

Bulat N. Gafarov, University of California, Davis

A. Ronald Gallant, Pennsylvania State University

Ana B. Galvao, University of Warwick

Juan Angel García, European Central Bank

Marcio Garcia, PUC-Rio

Domenico Giannone, Amazon.com

Silvia Goncalves, McGill University

Nikolay Gospodinov, Federal Reserve Bank of Altanta

Arie E. Gozluklu, University of Warwick

Refet S. Gürkaynak, Bilkent University

James D. Hamilton, University of California, San Diego and NBER

Samuel Hanson, Harvard University and NBER

Irma Hindrayanto, Netherlands Central Bank

Harrison Hong, Columbia University and NBER

Kirstin Hubrich, Federal Reserve Board

Atsushi Inoue, Vanderbilt University

Joao V. Issler, FGV

Ravi Jagannathan, Northwestern University and NBER

Òscar Jordà, Federal Reserve Bank of San Francisco

Christian Julliard, London School of Economics

Kyle Jurado, Duke University

Lynda Khalaf, Carleton University

Lutz Kilian, Federal Reserve Bank of Dallas

Burçin Kısacıkoğlu, Bilkent University

Ralph S. J. Koijen, University of Chicago and NBER

Andros Kourtellos, University of Cyprus

Amit Kumar, Reserve Bank of India

André Kurmann, Drexel University

Eben Lazarus, Massachusetts Institute of Technology

Blake D. LeBaron, Brandeis University

Michele Lenza, European Central Bank

Daniel Lewis, Federal Reserve Bank of New York

Laura Liu, Indiana University Bloomington

Jose Lopez, Federal Reserve Bank of San Francisco

Kurt G. Lunsford, Federal Reserve Bank of Cleveland

Indrani Manna, Reserve Bank of India

Massimiliano Marcellino, Bocconi University

Nelson Mark, University of Notre Dame and NBER

Sophocles Mavroeidis, University of Oxford

Adam McCloskey, University of Colorado

Michael McCracken, Federal Reserve Bank of St. Louis

Nour Meddahi, Toulouse School of Economics

Elmar Mertens, Deutsche Bundesbank

Kamiar Mohaddes, University of Cambridge

Francesca V. Monti, Bank of England

Jose L. Montiel Olea, Columbia University

Ulrich Müller, Princeton University

Christian Murray, University of Houston

Fernanda Nechio, Federal Reserve Bank of San Francisco

Andreas Neuhierl, Washington University in St. Louis

Serena Ng, Columbia University and NBER

Kristoffer Nimark, Cornell University

David Papell, University of Houston

Andrew Patton, Duke University

Denis Pelletier, North Carolina State University

Elena Pesavento, Emory University

Davide Pettenuzzo, Brandeis University

Mikkel Plagborg-Møller, Princeton University

Pavol Povala, Norges Bank Investment Management

Giorgio Primiceri, Northwestern University and NBER

Seth Pruitt, Arizona State University

Mehdi Raissi, International Monetary Fund

Ashesh Rambachan, Harvard University

Valerie A. Ramey, University of California, San Diego and NBER

Alessandro Rebucci, Johns Hopkins University and NBER

Alberto G. Rossi, Georgetown University

Glenn Rudebusch, Brookings Institution

Riccardo Sabbatucci, Stockholm School of Economics

Lawrence Schmidt, Massachusetts Institute of Technology

Frank Schorfheide, University of Pennsylvania and NBER

Scott Schuh, West Virginia University

Tatevik Sekhposyan, Texas A&M University

Neil Shephard, Harvard University

Minchul Shin, Federal Reserve Bank of Philadelphia

Allen Sinai, Decision Economics

Tara Sinclair, George Washington University

Sanjay Singh, Reserve Bank of India

Andrej Sokol

Dongho Song, Johns Hopkins University

Bent Sorensen, University of Houston

Fallaw Sowell, Carnegie Mellon University

Dalibor Stevanovic, Universite du Quebec a Montreal

James H. Stock, Harvard University and NBER

Yixiao Sun, University of California at San Diego

Eric T. Swanson, University of California, Irvine and NBER

Ellis Tallman, Federal Reserve Bank of Cleveland

Andrea Tambalotti, Federal Reserve Bank of New York

Andrea Tamoni, Rutgers University

Anthony Tay, Singapore Management University

Allan Timmermann, University of California at San Diego

Viktor Todorov, Northwestern University

Oreste Tristani, European Central Bank

Harald Uhlig, University of Chicago and NBER

Daniel F. Waggoner, Federal Reserve Bank of Atlanta

Mark W. Watson, Princeton University and NBER

Michael Weber, University of Chicago and NBER

Kenneth D. West, University of Wisconsin-Madison and NBER

Hunter Wieman, Williams College

Daniel Wilson, Federal Reserve Bank of San Francisco

Jonathan H. Wright, Johns Hopkins University and NBER

Zhijie Xiao, Boston College

Yohei Yamamoto, Hitotsubashi University

Mao Ye, University of Illinois at Urbana-Champaign and NBER

Kamil Yilmaz, Koc University

Motohiro Yogo, Princeton University and NBER

Molin Zhong, Federal Reserve Board

Related

—— **PROGRAMS**   **Public Economics**

More from NBER

In addition to **working papers**, the NBER disseminates affiliates' latest findings through a range of free periodicals — the **NBER Reporter**, the **NBER Digest**,