Friday, October 12, 2018

8:00 a.m.–8:50 a.m. Continental Breakfast
8:50 a.m.–9:00 a.m. Welcome
9:00 a.m.–10:00 a.m. Estimating the Natural Rate of Interest in Real Time
   Sergiy Kasyanenko (World Bank) and David H. Papell (University of Houston)
   Discussant: Anna Orlik (Board of Governors of the Federal Reserve System)
10:00 a.m.–11:00 a.m. Potential Output Pessimism and Austerity in the EU
   Pei Kuang and Kaushik Mitra (University of Birmingham)
   Discussant: Athanasios Orphanides (Massachusetts Institute of Technology)
11:00 a.m.–11:30 a.m. Refreshments
11:30 a.m.–12:30 p.m. Measuring Geopolitical Risk
   Dario Caldara and Matteo Iacoviello (Board of Governors of the Federal Reserve System)
   Discussant: Chiara Scotti (Board of Governors of the Federal Reserve System)
12:30 p.m.–1:30 p.m. Lunch
1:30 p.m.–2:30 p.m. The Impact of Brexit on UK Businesses: Evidence from the Decision Maker Panel
   Nick Bloom (Stanford University), Phil Bunn (Bank of England), Scarlet Chan, Paul Mizen
   (University of Nottingham), Pawel Smietanka (Bank of England), and Greg Thwaites (Bank
   of England)
2:30 p.m.–3:30 p.m. Machine Learning for Regularized Survey Forecast Combination: Partially-Egalitarian
   Lasso and Its Derivatives
   Francis X. Diebold (University of Pennsylvania) and Minchul Shin (University of Illinois)
   Discussant: Mark Watson (Princeton University)
3:30 p.m.–4:00 p.m. Refreshments
4:00 p.m.–5:00 p.m. A Bayesian Approach for Inference on Probabilistic Surveys
   Frederico Bassetti (Politecnico of Milan), Roberto Casarin (University of Venice), and
   Marco Del Negro (Federal Reserve Bank of New York)
5:00 p.m.–6:00 p.m. Expectation Formation Following Large Unexpected Shocks
   Scott R. Baker (Northwestern University), Tucker S. McElroy (U.S. Census Bureau), and
   Xuguang S. Sheng (American University)
   Discussant: Stefano Eusepi (University of Texas at Austin)
6:15 p.m. Reception
Saturday, October 13, 2018

8:00 a.m.–8:30 a.m. Continental Breakfast

8:30 a.m.–9:30 a.m. Rationality and Subjective Bond Risk Premia
Andrea Buraschi (Imperial College), Ilaria Piatti (University of Oxford), and Paul Whelan (Copenhagen Business School)
Discussant: Jonathan Wright (Johns Hopkins University)

9:30 a.m.–10:30 a.m. From Fixed-Event to Fixed-Horizon Density Forecasts
Gergely Ganics (Bank of Spain), Barbara Rossi (University of Pompeu Fabra), and Tatevik Sekhposyan (Texas A&M University)
Discussant: Todd Clark (Federal Reserve Bank of Cleveland)

10:30 a.m.–11:00 a.m. Refreshments

11:00 a.m.–12:00 noon Survey-Based Multivariate Density Forecasts
Florens Odendahl (University of Pompeu Fabra)
Discussant: Shaun Vahey (University of Warwick)

12:00 noon Adjourn and Lunch

Organizers:
Dean Croushore (University of Richmond)
Domenico Giannone (Federal Reserve Bank of New York)
Keith Sill (Federal Reserve Bank of Philadelphia)
Shaun Vahey (University of Warwick)
Simon van Norden (HEC Montreal)