

Macroeconometric Workshop 2016

November, 18/19 - 2016

Location: DIW Berlin, Mohrenstraße 58, 10117 Berlin, Registration 1st Floor

Program

Friday, Nov. 18

14:00 – 15:30	Session 1: Banking and real economy
	<p>End of the sovereign-bank doom loop in the European Union? Giovanni Covi (University of Verona), Ulrich Eydam (University of Potsdam)</p> <p>Estimating the impact of shocks to bank capital in the euro area Derrick Kanngiesser (Pompeu Fabra), Reiner Martin, Laurent Maurin, Diego Moccero (European Central Bank)</p> <p>The short run effects of monetary policy shocks on credit risk Chi Hyun Kim (University of Halle), Lars Other (University of Jena)</p>
15:30 – 17:15	Session 2: Poster Session (with a coffee break)
17:15 – 18:45	Session 3: Monetary Policy and exchange rates
	<p>Time variation in exchange rate pass-through in the euro area Boris Blagov (RWI Essen), Michael Funke (University of Hamburg), Richhild Moessner (Bank of International Settlements)</p> <p>Financial globalisation, monetary policy spillovers and macro-modelling: Tales from one hundred and one shocks Georgios Georgiadis, Martina Jancokova (European Central Bank)</p> <p>Uncertainty-dependent effects of monetary policy shocks. A New Keynesian interpretation Efrem Castelnuovo, Giovanni Pellegrino (University of Melbourne)</p>
18:45 – 19:30	Session 4: Keynote speech
	<p>Structural analysis using factor augmented VARs and three-pass regression filters Anindya Banerjee (University of Birmingham), Massimiliano Marcellino (University of Milan), Igor Masten (University of Ljubljana)</p>
19:30 – 21:30	Dinner buffet

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Saturday, Nov. 19

9:30 – 11:30	Session 5: International business cycles
	<p>The global business cycle: Testing the decoupling hypothesis Tino Berger, Julia Richter (University of Goettingen)</p> <p>China's increasing global influence: Changes in international growth spillovers Erdenebat Bataa (University of Mongolia), Denise Osborn, Marianne Sensier (University of Manchester)</p> <p>Swing in the Fed's balance sheet policy and spillover effects on emerging Asia: Evidence from a structural panel VAR model Togba Boboy Yves, Seong-Min Yoon (Pusan University, Korea)</p> <p>The post-crisis slump in the euro area and the US: Evidence from an estimated three-region DSGE model Robert Kollmann, Beatrice Pattaracchia, Rafal Raciborski, Marco Ratto, Werner Roeger, Lukas Vogel (EU Commission)</p>
11:30 – 11:45	Coffee break
11:45 – 13:15	Session 6: Fiscal policy and structural reforms
	<p>The quantification of structural reforms in the OECD: A new framework Balazs Egert, Peter Gal (OECD)</p> <p>Fiscal spillovers in the euro area: Sign, size and determinants Georgios Georgiadis (European Central Bank), Josef Hollmayr (Deutsche Bundesbank)</p> <p>A threshold multivariate model to explain fiscal multipliers with government debt Leonardo Tariffi (University of Barcelona)</p>
13:15 – 15:00	Lunch
15:00	End of Workshop

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Poster Session

Friday, Nov. 18, 15:30 – 17:15

Aid, taxes and government spending. A heterogeneous, cointegrated panel analysis
Abrams Mbu Enow Tagem (University of Nottingham)

A panel cointegration rank test with structural breaks and cross-section dependence
Antonia Arsova, Deniz Örsal (University of Lueneburg)

Threshold effect of bank specific determinants of non-performing assets: An application in Indian banking
Samaresh Bardhan, Rajesh Sharma (Indian Institute of Technology, Ropar)

Financial development and economic growth. Empirical evidence from ECCAS countries
Ulrich D'Polá Kamdem (University of Buea, Cameroon)

Counteracting unemployment in crises: Non-linear effects of short-time work policy
Britta Gehrke, Brigitte Hochmuth (University of Erlangen-Nuremberg)

Wage inequality and economic development in Germany
Christian Hutter, Enzo Weber (IAB Nuremberg)

Public employment effects over the business cycle. The Czech case
Vedunka Kopečna (University of Prague)

Calculation of ad valorem equivalents of non-tariff barriers: A case study of 16 RCEP countries
Sarbjit Singh, Rahul Arora, Somesh Mathur (Indian Institute of Technology, Kanpur)

New look on macroeconomic theory
Viktor Olkhov (TVEL Moscow)

The role of changes in expectations for economic fluctuations: Evidence from business survey data
Anna Paulina Sandqvist (KOF Zurich)

Dissecting models' forecasting performance
Boriss Siliverstovs (KOF Zurich)

Searching for linkages between the financial sector and the real economy
Dobromil Serwa (Warsaw School of Economics, National Bank of Poland), Piotr Wdowinski (National Bank of Poland)

The unemployment effect of central bank transparency
Christoph Weber (University of Erlangen-Nuremberg)