



Federal Reserve Bank of Kansas City

Workshop on Central Bank Forecasting, October 14-15, 2010

October 14	
8:30 – 9:00	Registration/Continental breakfast
9:00 – 9:50	Plenary speaker: Jon Faust (Johns Hopkins University)
9:50 – 10:45	Paper: Green Shoots in the Euro Area. A Real Time Measure Gabriel Perez-Quiros (Banco de España) Discussant: Marcelle Chauvet (University of California-Riverside)
10:45 – 11:05	Break
11:05 – 12:00	Paper: Dynamic Hierarchical Factor Models Emanuel Moench (Federal Reserve Bank of New York) Discussant: Chris Otrok (University of Virginia)
12:00 – 1:00	Lunch
1:00 – 1:50	Plenary speaker: Eric Leeper (Indiana University)
1:50 – 2:45	Paper: Macro-Prudential Policy in Emerging-Market Economies: The Essentials of an Integrated Macro-Financial Model Jaromir Benes (International Monetary Fund) Discussant: Skander J. Van den Heuvel (Federal Reserve Board of Governors)
2:45 – 3:05	Break
3:05 – 4:00	Paper: Estimating DSGE Models with Observed Real-Time Expectation Data Junior Maih (Norges Bank) Discussant: Jesper Linde (Federal Reserve Board of Governors)
4:00 – 5:20	Panel discussion Moderator: Panelists: Gunter Coenen (European Central Bank), Douglas Laxton (International Monetary Fund), Stephen Murchison (Bank of Canada)
5:30 – 8:00	Reception and dinner



Federal Reserve Bank of Kansas City

Workshop on Central Bank Forecasting, October 14-15, 2010

October 15	
8:30 – 9:20	Plenary speaker: Jonathan Wright (Johns Hopkins University)
9:20 – 10:15	Paper: Short-Term Inflation Projections: A Bayesian Vector Autoregressive Approach Michele Lenza (European Central Bank) Discussant: Andros Kourtellos (University of Cyprus)
10:15 – 10:35	Break
10:35 – 11:30	Paper: Nowcasting Norwegian GDP in Real-Time: An Ensemble Density Approach Knut Are Aastveit (Norges Bank) Discussant: Kenneth Wallis (University of Warwick)
11:30 – 12:25	Paper: On the Advantages of Disaggregated Data: Insights from Forecasting the U.S. Economy in a Data-Rich Environment Nikita Perevalov (Bank of Canada) Discussant: Philip Liu (International Monetary Fund)
12:25 – 1:30	Lunch
1:30 – 2:25	Paper: Oil Price Forecasting Lutz Kilian (University of Michigan) Discussant: Keith Sill (Federal Reserve Bank of Philadelphia)
2:25	Adjourn