

Centre for Applied Macro-Finance & York Econometrics Workshop 2015

Macroeconomic, Financial and International Linkages

14-15 May 2015

The Auditorium
Alcuin Research Resource Centre
University of York

Organizers: Laura Coroneo, Yongcheol Shin and Vanessa Smith

Programme

Day 1

10:30 Registration and coffee (ARRC Auditorium Foyer)

Session 1 (Chair: Yongcheol Shin)

11:00 Vanessa Smith (University of York)
A Multiple Testing Approach to the Regularisation of Large Sample Correlation Matrices

11:45 Mehmet Caner (North Carolina State University)
Asymptotically Honest Confidence Regions for High Dimensional Parameters by the
Deparsified Conservative Lasso

12:30 Lunch (ARRC Seminar Room/Foyer)

Session 2 (Chair: Vanessa Smith)

13:30 Cesare Robotti (Imperial)
Spurious Inference in Unidentified Asset-Pricing Models

14:15 Ana Galvao (Warwick Business School)
Measuring Financial Stress with a Factor-Augmented Smooth Transition VAR

15:00 Coffee Break (ARRC Auditorium Foyer)

Session 3 (Chair: Laura Coroneo)

15:15 Kamil Yilmaz (Koc University)
Estimating Global Bank Network Connectedness

16:00 Matteo Ciccarelli (European Central Bank)
International Spillovers in Inflation Expectations

16:45 Yongcheol Shin (University of York)
Measuring the Connectedness of the Global Economy

19:30 Dinner at Walmgate Ale House & Bistro

Day 2

9:30 Coffee (ARRC Auditorium Foyer)

Session 3 (Chair: Vanessa Smith)

10:00 Giuseppe Cavaliere (University of Bologna)
Modeling Corporate Defaults: Poisson Autoregressions with Exogenous Covariates (PARX)

10:45 David Veredas (ULB Brussels)
The Emergence of Systemically Important Insurers

11:30 Coffee (ARRC Foyer)

Session 4 (Chair Yongcheol Shin)

11:45 Raffaella Giacomini (UCL)
Heterogeneous Forecasters

12:30 Laura Coroneo (University of York)
TIPS Liquidity Premium and Quantitative Easing

13:15 Lunch

14:30 End of Conference

Participation (including coffees and lunches) is open and free of charge, but registration is essential. If you wish to register, please email Mrs Annette Johnson by the 8th of May 2015. Dinner is by invitation only.