

2ND DOLOMITI MACRO MEETINGS

Programme

24–26 June
2022

Selva di Val Gardena
Wolkenstein in Gröden
Hotel Oswald

—————> **FRIDAY, JUNE 24TH**

- 17:00–17:20 **Eleonora Granziera** (Norges Bank):
Fed sentiment and expectations: evidence from speeches by FOMC members
- 17:20–17:40 **Nicoló Maffei-Faccioli** (Norges Bank):
Bad news, good news: coverage and response asymmetries
- 17:40–18:00 **Paolo Gelain** (Federal Reserve Bank of Cleveland):
The transmission of oil price shocks through the US banking sector
- 18:00–18:20 **Jan Ditzen** (University of Bozen-Bolzano):
Identifying dominant units using graphical models in panel time series data
- 18:20–18:35 Coffee break
- 18:35–18:55 **Gergely Ganics** (Central Bank of Hungary):
Constructing the term-structure of uncertainty from the ragged edge of SPF forecasts
- 18:55–19:15 **Samad Sarferaz** (ETH Zürich):
Uncertainty shocks, adjustment costs and firm beliefs: evidence from a representative survey
- 19:15–19:30 **Luca Fosso** (University of Pavia):
The macroeconomic effects of the gender revolution
- 19:30–19:45 **Aicha Kharazi** (University of Bolzano-Bozen):
Collateral-constrained agents and macroeconomic fluctuations
- 19:45–20:00 **Josue Mabulango Diwambuena** (ESG–UQAM):
Macroeconomic uncertainty and labor market dynamics: evidence from Canada
- 20:15 **Dinner 1** at Hotel Oswald, Selva

—————> **SATURDAY, JUNE 25TH**

- 09:00–09:45 **Hilde Bjørnland** (BI Norwegian Business School):
Oil and the stock market revisited: a functional VAR approach
- 09:45–10:30 **Domenico Giannone** (Amazon):
Rethinking instrumental variables
- 10:30–11:15 **Karel Mertens** (Federal Reserve Bank of Dallas):
Dynamic identification using system projections and instrumental variables
- 11:15–17:00 Discussion

- 17:00–17:45 **Silvia Miranda Agrrippino** (Bank of England):
When creativity strikes: news shocks and business cycle fluctuations
- 17:45–18:30 **Giorgio Primiceri** (Northwestern University):
Inequality and business cycles
- 18:30–18:45 Coffee break
- 18:45–19:30 **Michele Lenza** (European Central Bank):
How does monetary policy affect income and wealth inequality? Evidence from quantitative easing in the Euro area
- 19:30–19:45 **Ørjan Robstad** (Norges Bank):
Immigration and inequality: new macro-economic evidence
- 20:00 **Dinner 2** at Freina Mountain Lifestyle Hotel, Selva
- **SUNDAY, JUNE 26TH**
- 09:00–09:45 **Ivan Petrella** (Warwick Business School):
Dividend momentum and stock return predictability: a Bayesian approach
- 09:45–10:30 **Tatevik Sekhposyan** (Texas A&M University):
Networking the yield curve surprises: implications for monetary policy
- 10:30–11:15 **Michael W. McCracken** (Federal Reserve Bank of St. Louis):
On the real-time predictive content of financial conditions indices for growth
- 11:15–17:00 Break
- 17:00–17:45 **Leonardo Melosi** (Federal Reserve Bank of Chicago):
Anchoring long-run inflation expectations in a panel of professional forecasters
- 17:45–18:30 **Regis Barnichon** (Federal Reserve Bank of San Francisco):
A sufficient statistics approach to macro policy evaluation
- 18:30–18:45 Coffee break
- 18:45–19:30 **Knut Are Aastveit** (Norges Bank):
The leverage-liquidity trade-off of mortgage regulation
- 19:30–19:45 **Claudia Udroui** (University of Bolzano-Bozen):
Money supply and fiscal stimulus
- 20:00 **Dinner 3** Ciel Restaurant, Selva