



3RD DOLOMITI MACRO MEETINGS

Programme

21–24 June 2023

Organised by Francesco **Ravazzolo**
and Francesco **Furlanetto**

Innichen – San Candido
Hotel Villa Stefania

—————> **THURSDAY, 22 JUNE**

- 09:00–16:45 **Activity**
- 16:45–17:00 **Michele Lenza** (European Central Bank):
Density forecasts of euro area inflation: a quantile regression forest approach
- 17:00–17:15 **Luca Fosso** (European Central Bank):
The international dimension of trend inflation
- 17:15–17:30 **Sara Boni** (Free University of Bozen–Bolzano):
Causality in Quantiles with Mixed Frequency Data: Futures on Commodities and Inflation
- 17:30–17:45 **Maximilian Schröder** (BI Norwegian Business School):
Mixing it up: A new approach to inflation at risk
- 17:45–18:00 **Sarah Mouabbi** (Banque de France):
The dynamic nature of macroeconomic risks
- 18:00–18:15 **Leif Anders Thorsrud** (BI Norwegian Business School):
Risky news
- 18:15–18:45 **Break**
- 18:45–19:00 **Domenico Giannone** (Amazon):
Scarce, Abundant, or Ample? A Time-Varying Model of the Reserve Demand Curve
- 19:00–19:15 **Eleonora Granziera** (Norges Bank):
Fed Sentiment and Expectations: Evidence from Speeches by FOMC Members
- 19:15–19:30 **Tatevik Seksposyan** (Texas A&M University):
Survey-based Monetary Policy Uncertainty and its Asymmetric Effects
- 19:30–19:45 **Ørjan Robstad** (Norges Bank):
The role of global supply shocks in the recent inflation surge

—————> **FRIDAY, 23 JUNE**

- 09:15–10:00 **Raffaella Giacomini** (Federal Reserve Bank of Chicago):
A Robust Method for Microforecasting and Estimation of Fixed Effects
- 10:00–10:45 **Giorgio Primiceri** (Northwestern University):
Re-thinking about instrumental variables
- 10:45–11:00 **Knut Are Aastveit** (Norges Bank):
What Do 12 Billion Card Transactions Say About House Prices and Consumption?

- 11:00–16:30 **Break**
- 16:45–17:30 **Fabio Canova** (BI Norwegian Business School):
What drives the recent surge in inflation. The historical decomposition roller coaster
- 17:30–18:15 **Marco Del Negro** (Federal Reserve Bank of New York):
The Financial (In)Stability Real Interest Rate, r^{**}
- 18:15–18:45 **Break**
- 18:45–19:30 **Francesco Zanetti** (University of Oxford):
The Signaling Effects of Fiscal Announcements
- 19:30–19:45 **Nicoló Maffei-Faccioli** (Norges Bank):
Macroeconomic shocks and crime rates in the US

—————> **SATURDAY, 24 JUNE**

- 09:15–10:00 **Frank Schorfheide** (University of Pennsylvania):
On the Effects of Monetary Policy Shocks on Earnings and Consumption Heterogeneity
- 10:00–10:45 **Hilde Bjørnland** (BI Norwegian Business School):
Oil and the Stock Market Revisited: A mixed functional VAR approach
- 10:45–11:00 **Luca Rossini** (University of Milan Statale):
Is the price cap for gas useful? Evidence from European countries
- 11:00–16:30 **Break**
- 16:45–17:30 **Giovanni Ricco** (Ecole Polytechnique):
External Instrument SVAR Analysis for Noninvertible Shocks
- 17:30–18:15 **Laura Liu** (Indiana University):
Binary Models with Extreme Covariates: Estimation and Prediction
- 18:15–18:45 **Break**
- 18:45–19:30 **Joshua Chan** (Purdue University):
High-Dimensional Conditionally Gaussian State Space Models with Missing Data
- 19:30–19:45 **Mike McCracken** (Federal Reserve Bank of St.Louis):
Bootstrapping out-of-sample predictability tests with real-time data