



NBRE Spring Institute 2016

Keynote speaker:

Juan Rubio-Ramirez (Emory University)

Venastul, April 6th - 7th 2016

Program

Wednesday, April 6

08:45-09:35: Keynote presentation

Juan Rubio-Ramirez: Inference Based on SVARs Identified with Sign and Zero Restrictions: Theory and Applications

09:45-11:00, Session 1: Housing

Solveig Erlandsen: Sticky house prices: Evidence from Norway, 1819-1989

Andre' Anundsen: Micro efficiency in the housing market

Knut Are Aastveit: Monetary policy shocks in heterogeneous housing markets

15:00-16:15, Session 2: Monetary policy and asset prices

Francesco Furlanetto: Has the Fed responded to stock prices and house prices? A time-varying analysis

Saskia ter Ellen: Monetary policy, forward guidance, and asset prices in Norway

Benjamin Beckers: Monetary policy and asset mispricing

16:30-17:20, Session 3: Macroeconometrics

Gunnar Bårdsen: Forecast robustness in macroeconomic models

Drago Bergholt: Business cycles in commodity economies

17:30-18:20, Session 4: Uncertainty and News

Leif Anders Thorsrud: Words are the new numbers. A newsy coincident index of business cycles

Vegard Larsen: Category specific newspaper measures of uncertainty

Thursday, April 7

09:00-10:15, Session 5: Forecasting

Junior Maih: Should fan charts be asymmetric?

Farooq Akram: Evaluation of path forecasts

Claudia Foroni: Forecasting commodity currencies: the role of fundamentals with short-lived predictive content

10:00-11:20, Session 6: Topics in financial stability

Jin Cao: Financial globalization and bank lending in Norway

Sigurd Galaasen: Pension reform disabled

Paolo Gelain: TBA