



Welcome to the 4th ESOBE Annual Workshop

August 22-23, 2013, Norges Bank, Oslo, Norway

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**APPLIED
ECONOMETRICS**



NORGES BANK

Poster Presentations

Nalan Basturk (Erasmus University Rotterdam), Cem Cakmakli (University of Amsterdam), Pinar Ceyhan (Erasmus University Rotterdam), and Herman K van Dijk (Tinbergen Institute), *"Posterior and Predictive Evidence on US Inflation using Non-filtered Time Series"*

Markus Pape (University of Cologne), *"A Novel Identification Approach to Bayesian Factor Analysis with Sparse Loadings Matrices"*

Roberto Casarin (University of Venice), *"Bayesian Markov Switching Stochastic Correlation Models"*

Benjamin Holcblat (BI Norwegian Business School), *"A Classical Moment-Based Approach with Bayesian Properties: Econometric Theory and Empirical Evidence from Asset Pricing"*

Cem Cakmakli (University of Amsterdam), *"Bayesian semiparametric dynamic Nelson-Siegel model"*

Angela Bitto (WU Vienna University of Economics and Business) and Sylvia Frühwirth-Schnatter (WU Vienna University of Economics and Business), *"Time-Varying Parameter Models-Achieving Shrinkage and Variable Selection"*

Joscha Beckmann (Universität Duisburg-Essen) and Rainer Schuessler (Westfälische Wilhelms-Universität Münster), *"A multistage model combination for dynamic regression models"*

Jaromy Baxa, Miroslav Plasil, Borek Vasicek (Charles University), *"Changes in Inflation Dynamics under Inflation Targeting? Evidence from Central European Countries"*

Francesco Furlanetto (Norges Bank), Paolo Gelain (Norges Bank) and Marzie Taheri Sanjani (International Monetary Fund), “Financial Frictions and Monetary Policy Tradeoffs”

Błażej Mazur (National Bank of Poland) and Mateusz Pipień (Cracow University of Economics), “Almost-periodicity in TVP-GARCH models for long series of daily financial returns”

Monica Billio (University of Venice), Roberto Casarin(University of Venice), Francesco Ravazzolo (Norges Bank) and Herman van Dijk (Tinbergen Institute), “Interactions between Eurozone and US Booms and Busts: A Bayesian Panel Markov-switching VAR Model”

Knut Are Aastveit (Norges Bank), Gisle Natvik (Norges Bank) and Sergio Sola (International Monetary Fund), “Economic Uncertainty and the effectiveness of monetary policy”

Andrew Binning (Norges Bank), “Solving second and third-order approximations to DSGE models: A recursive Sylvester equation solution”