



Bank of England

Workshop in Empirical Macroeconomics

16 April 2024

King's Business School, King's College London, 30 Aldwych, London WC2B 4BG

Bush House, South East Wing, Rooms SE6.04 (presentations) and SE6.03 (lunch/coffee)

08:30 – 09:00	Registration + coffee		
09:00 – 10:00	Keynote 1	<i>TBA</i>	Lutz Kilian (<i>Dallas FED</i>)
10:00 – 11:00	Session 1	Taylor Rules with Endogenous Regimes	Knut Are Aastveit (<i>Norges Bank</i>), Jamie Cross, Francesco Furlanetto and Herman van Dijk
		The Asymmetric Effects of Commodity Price Shocks in Emerging Economies	Andrea Gazzani (<i>Bank of Italy</i>), Vicente Herrera, Alejandro Vicondoa
11:00 – 11:30	Coffee Break		
11:30 – 12:30	Session 2	Identification of Systematic Monetary Policy	Lukas Hack, Klodiana Istrefi, Matthias Meier (<i>University of Mannheim</i>)
		Identifying News Shocks from Forecasts	Jonathan Adams, Philip Barrett (<i>IMF</i>)
12:30 – 13:30	Lunch		
13:30 – 14:30	Keynote 2	<i>TBA</i>	Fabio Canova (<i>BI Norwegian Business School</i>)
14:30 – 15:30	PhD session	Deconstructing debt supply shocks using Treasury auction announcements	Utso Pal Mustafi (<i>CEMFI</i>)
		Conducting Pointwise or Joint Bayesian Inference about Impulse Responses in Structural VAR Models?	Andrian Yambolov (<i>Goethe University Frankfurt</i>)
		Does Climate Change Matter for Monetary Policy? Investigating the Interaction between Climate Change Shocks and Price Dynamics	Tara Hamadi (<i>Queen Mary University of London</i>)
		Theory coherent shrinkage of Time-Varying Parameters in VARs	Andrea Renzetti (<i>University of Bologna</i>)
15:30 – 16:00	Coffee Break		
16:00 – 17:00	Session 3	Macroeconomic Effects of the Gender Revolution	Drago Bergholt, Luca Fosso (<i>ECB</i>), Francesco Furlanetto
		Deconstructing Geopolitical Risk Surprises	Marco Pinchetti (<i>Bank of England</i>)
17:00 – 17:30	Tea Break		
17:30 – 18:30	Session 4	Unintentionally Correlated Shocks in Proxy Vector Autoregressive Analysis	Martin Bruns (<i>University of East Anglia</i>), Helmut Lütkepohl
		On the Aggregate Consequences of Belief Distortions	Ambrogio Cesa-Bianchi, Silvia Miranda-Agrippino (<i>FRB New York</i>)
19:00	Drinks and Dinner (King's Building, River Room)		