FEDERAL RESERVE BANK of ST. LOUIS
CENTRAL TO AMERICA'S ECONOMY®

Applied Time Series Econometrics Workshop
Friday, April 15, 2022

Research Division, Federal Reserve Bank of St. Louis

9:00 a.m.	Continental Breakfast and Coffee
9:30 a.m.	**Ivan Petrella, Warwick Business School** "Modeling and Forecasting Macroeconomic Downside Risk"
10:15 a.m.	**Raphaelle Gauvin-Coulombe, Middlebury College** "Disaster Business Cycles: 20 Years of Evidence from U.S. Counties"
11:00 a.m.	**Amy Guisinger, Lafayette College** "Revisiting the Fed's Forecast Advantage"
11:45 a.m.	Lunch
1:00 p.m.	**Frank Schorfheide, University of Pennsylvania** "On the Effects of Monetary Policy Shocks on Earnings and Consumption Heterogeneity"
1:45 p.m.	**Jane Ryngaert, Wake Forest University** "Consumer Inflation Expectations: Daily Dynamics"
2:30 p.m.	**Shihan Xie, University of Illinois, Urbana-Champaign** "Effects of Monetary Policy on Household Expectations: The Role of Homeownership"
3:15 p.m.	Break
3:30 p.m.	**Ethan Struby, Carleton College** "Subjective Shadow Rate Beliefs at the Zero Lower Bound"
4:15 p.m.	**Christian Matthes, Indiana University** "What Information Do Proxy-VARs Use? A Study of High Frequency Identification in Macroeconomics"
5:00 p.m.	Adjourn / Reception
6:00 p.m.	Conference Dinner