2025 Örebro Workshop on Macro- and Financial Econometrics

Financial support from Jan Wallanders och Tom Hedelius stiftelse samt

Tore Browaldhs stiftelse is gratefully acknowledged

Program Overview

Monday, Nov 3

08:30 – 09:00	Registration
09:00 – 09:05	Welcome
09:05 – 10:35	Session 1: Monetary Policy
10:35 – 11:00	Coffee Break
11:00 – 12:00	Keynote Lecture: Domenico Giannone
12:00 – 13:15	Lunch
13:15 – 14:45	Session 2: Non-linearity
14:45 – 15:15	Coffee Break
15:15 – 16:15	Session 3: Climate
16:15 – 16:30	Break
16:30 - 17:30	Session 4: Finance

19:00 Workshop dinner at restaurant Fratelli, Stortorget 8

Tuesday, Nov 4

09:00 – 10:00	Session 5: Factor Models
10:00 – 10:30	Coffee Break
10:30 – 11:30	Keynote Lecture: Raymond Kan
11:30 – 12:45	Lunch
12:45 – 13:45	Session 6: Multivariate Models
13:45 – 14:00	Concluding Remarks

Workshop Venue:

Lecture hall M, Music School, Örebro University

Time for presentations:

- Length of a keynote talk is 60 minutes, including discussion.
- Length of a contributed talk is 30 minutes, leaving at least 5 minutes for discussion.

Detailed Program

Monday November 3

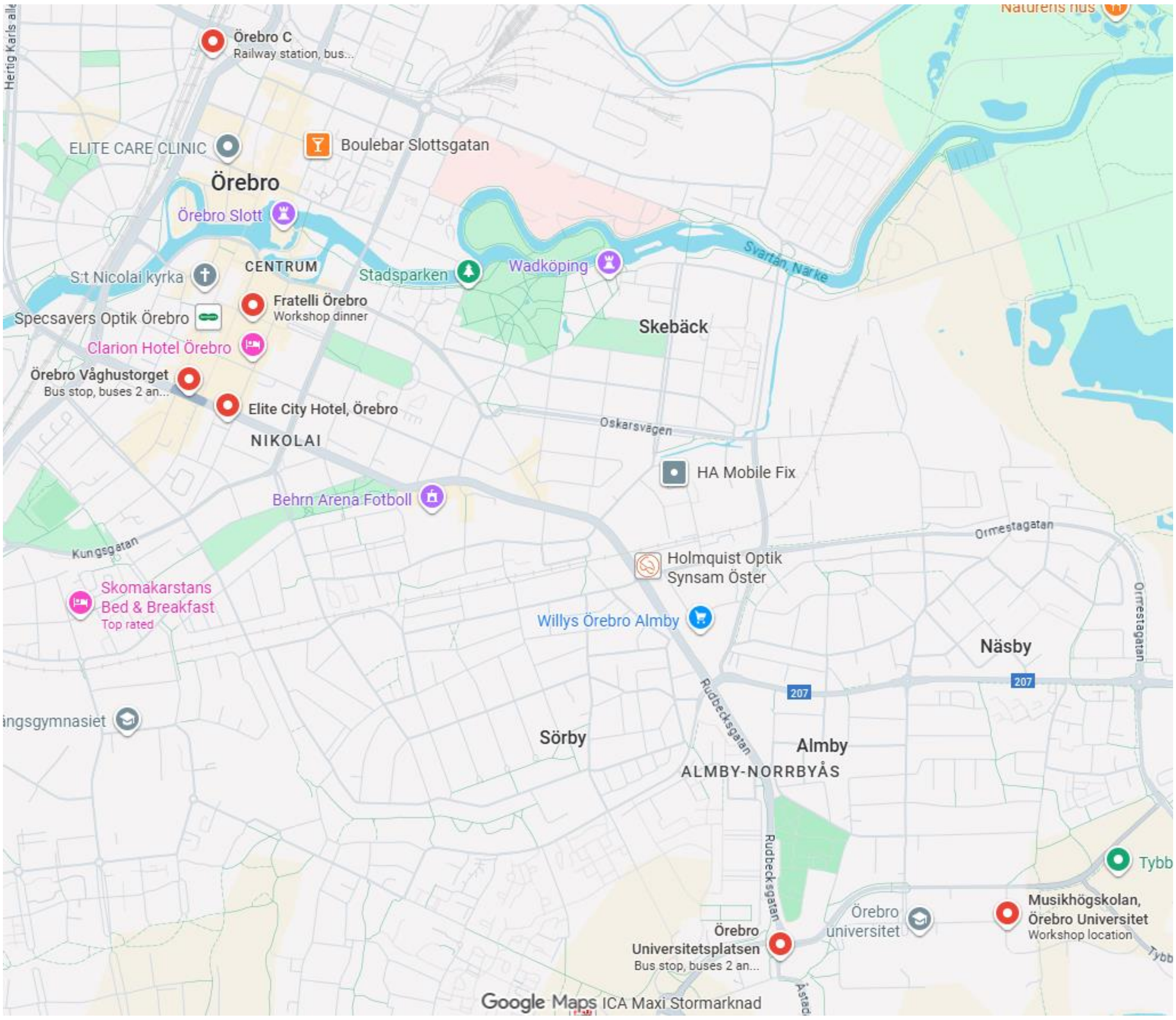
08:30 – 09:00	Registration
09:00 – 09:05	Welcome Remarks
09:05 – 10:35	**Session 1: Monetary Policy** Jan Prüser: Assessing the Effects of Monetary Shocks on Macroeconomic Stars: A Proxy-SMUC Framework Yıldız Akkaya: Monetary policy transmission in the presence of non-linearities Axel Hedström: Dynamic Effects of Monetary Policy and Mortgage Spreads on Housing Markets: Evidence from Swedish Regions
10:35 – 11:00	Coffee break
11:00 – 12:00	**Keynote Lecture** Domenico Giannone: Bayesian Inference in IV Regressions
12:00 – 13:15	Lunch, Forum restaurant
13:15 – 14:45	**Session 2: Non-linearity** Martin Fankhauser: A (Robust) Bayes Approach to Non-Linear Functions of Dynamic Causal Effects Omar Pietro Carnevale: Are Hysteresis Effects Nonlinear? Yousef Kaddoura: Generally Shifting Coefficients in Interactive Effects Panel Data Models and the Covid–19 Regime
14:45 – 15:15	Coffee break
15:15 – 16:15	**Session 3: Climate** Luca Benati: World GDP, Anthropogenic Emissions, and Global Temperatures, Sea Level, and Ice Cover Luca Pedini: It's not the heat, it's the humidity!
16:15 – 16:30	Break
16:30 – 17:30	**Session 4: Finance** Rainer Alexander Schüssler: Ensembles of Portfolio Rules Krzysztof Podgorski: Scaling in Mean-Variance Gaussian Mixtures and its Impact on Volatility Modeling

19:00 Workshop dinner at restaurant Fratelli, Stortorget 8

Tuesday November 4

09:00 – 10:00	**Session 5: Factor Models** Wei Zhang: Bayesian Dynamic Factor Models for High-Dimensional Matrix-Valued Time Series Omer F. Akbal: Global Linkages and Global Nowcasting
10:00 – 10:30	Coffee break
10:30 – 11:30	**Keynote Lecture** Raymond Kan: Optimal Portfolio with Options and Estimation Risk
11:30 – 12:45	Lunch, restaurant Forum
12:45 – 13:45	**Session 6: Multivariate Models** Tobias Scheckel: Coarsened Bayesian VARs Manuel Schick: Multivariate Economic Tail Risk and Scenario Analysis using the Survey of Professional Forecasters
13:45 – 14:00	Concluding Remarks

Conference locations



https://maps.app.goo.gl/AduHiG6F8JL4SyXx5

Marked on the map is

- The railway station
- The Fratelli restaurant (workshop dinner)
- Våghustorget bus stop
- Elite City Hotel
- Universitetsplatsen bus stop
- The Music School (workshop location)

The most convenient way to get to the University is buses 1 or 2 with a bus stop at Våghustorget (the weighing square) close to Elite City Hotel, get off at Universitetsplatsen for a short walk across campus to the Music School.

For those not staying at Elite City Hotel bus 6 might be a more convenient (but slower) alternative. Get off at Fakultetsgatan or Universitetsplatsen.