

Topics in Time Series Econometrics

25 July, 2024 at Kemper Hof, Ostprignitz

Organizers: Dieter Nautz and Lars Winkelmann, Freie Universität Berlin

Thursday, 25 July:

09:00	Welcome
09:15 – 11:30	Michael Tran FU Berlin and BSE
	Spatial Wage Inequality in North America and Western Europe: Changes Between and Within Local Labour Markets 1975-2019
	Lea Wolf FU Berlin
	The Importance of Money and Inflation Expectations for Inflation in the Euro Area
	Ben Schumann DIW Berlin
	Can't touch this? - European monetary policy and energy prices
12.00	Lunch Break
13:30 – 15:00	Lars Winkelmann FU Berlin
	Breaking news
	Elias Wolf Universität Bonn
	Tempered Particle Smoothing
15.00	Coffee Break
16:00 – 17:30	Uwe Hassler Goethe Universität Frankfurt
	Simultaneous Inference Bands for Autocorrelations
	Jörg Breitung Universität Köln
	Testing and monitoring speculative Bubbles
18:30	Dinner

Further participants: Miriam Beblo (Universität Hamburg), Andreas Koundouros (FU Berlin and BSE), Helmut Lütkepohl (FU Berlin and DIW), Dieter Nautz (FU Berlin), Sven Schreiber (IMK Düsseldorf), Till Strohsal (HWR Berlin)

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