Conference in Honor of Fabio Canova

ADVANCES IN BUSINESS CYCLE ANALYSIS, STRUCTURAL MODELING AND VAR ESTIMATION

Hydra (Greece), October 23-24, 2021
(conference dinner on October 23)

SNDE
The Society for Nonlinear Dynamics and Econometrics

Conference venue: Angelica Boutique Hotel, Andrea Miaouli 43, 18040, Hydra Island, Greece, email: angelhyd@otenet.gr, phone: (+30) 22980 53202

Urgent issues before or during the conference: feel free to get in touch with the local organizer; email: nafplio21canova@gmail.com or cell phone: +34 645659637
Financial support is gratefully acknowledged: The Society for Nonlinear Dynamics and Econometrics and Department of Economics of Athens University of Economics and Business and the Econometrics Laboratory and Laboratory of Economic Policy Studies (EMOP).
*Due to the health emergency situation, all participants should carry a document/certificate certifying vaccination against COVID-19
Each paper is allocated 45 minutes: 30 min. presenter, 15 min. general discussion.

The conference will be held in a hybrid format. Details on the zoom link will be delivered close the conference event.

Papers will be available at https://sites.google.com/view/fabio-canova homepage/home

**Friday, October 22\textsuperscript{nd}**

For the participants who arrive on Friday the 22\textsuperscript{nd} of October, there will be an

**Informal welcome dinner: 21:00 – 23:00 (Yamas Hydra Souvlaki at the Port of Hydra)**

**Day 1: Saturday, October 23\textsuperscript{rd}**

Session 1: In the long run we are all dead. 11:00-13:40

Chairman Juanjo Dolado (Universidad Carlos III de Madrid)

11:00 - 12:30

**Paper 1:** *Estimating Hysteresis Effects* by F. Furlanetto, A. Lepetit, Ø. Robstad, J.F. Rubio-Ramirez, and P. Ulvedal

**Presenter:** Ørjan Robstad (Norges Bank)

**Paper 2:** The macroeconomic effects of falling long-term inflation expectations, by S. Neri

**Presenter:** Stefano Neri (Banca d’Italia)

12:30-12:45 break

Session 2 VARs: 12:45 -14:15

Chairman: Romanos Priftis (ECB)

**Paper 3:** Skewed SVARS: Tracking the Structural Sources of Macroeconomic Tail Risks, by C. Montes-Galdón and E. Ortega
Presenter: Carlos Montes-Galdón (European Central Bank)

Paper 4: Tests for Random Coefficient Variation in VAR models, by D. Amengual, G. Fiorentini and E. Sentana

Presenter: Dante Amengual (CEMFI)

Lunch/swimming Break: 14:15-17:15

Session 3 Macroeconomics and gender gap: 17:15-18:00

Chairwoman: Evi Pappa (Universidad Carlos III de Madrid)

Paper 5: The Macroeconomic Implications of the Gender Revolution, by D. Bergholt, L. Fosso, and F. Furlanetto

Presenter: Drago Bergholt (Norges Bank)

Session 4 Policy Session: 18:15-19:15

“Green Monetary Policy, NGEU funds and the recovery from COVID 19”

Coordinator: Konstantine Gatsios (Athens University of Economics and Business)

Speakers: Fabio Canova (BI Norwegian Business School), Refet Gürkaynak (Bilkent University), Francesco Furnaletto (Norges Bank), Eva Ortega (Bank of Spain)

Dinner: 21:00 at ΓΕΙΤΟΝΙΚΟΝ (https://geitonikon.gr/)

Day 2: Sunday, October 24th

Chairwoman: Eva Ortega (Bank of Spain)

Session 5 Inflation and interest rates an international view: 11:00-12:30


Presenter: Guido Ascari (De Nederlandsche Bank and University of Pavia)
Paper 7: Understanding International Long-Term Interest Rate Co-movement, by M. Chin, F. De Graeve, T. Filippeli and K. Theodoridis

Presenter: Ferre De Graeve (KU Leuven)

12:30 -12:35 break

12:35 -13:20

Paper 8: Networking the Yield Curve: Implications for Monetary Policy, by T. Dahlhaus, J. Schaumburg and T. Sekhposyan

Presenter: Julia Schaumburg (Vrije Universiteit Amsterdam)

Lunch Break: 13:20-14:45

Session 6 Heterogeneity and nonlinearities: 14:45-16:15

Chairman: Vangelis Vassilatos (Athens University of Economics and Business)


Presenter: Nicolo Maffei-Faccioli (Norges Bank)

Paper 10: Heterogeneity and the Dynamic Effects of Aggregate Shocks, by A. Tryphonides

Presenter: Andreas Tryphonides (University of Cyprus)

End of conference.