

Workshop on

“Econometric Modelling with Mixed Frequency and Aggregated Data”

Wivenhoe House Hotel, University of Essex, 5 July 2017

Programme

10.30-11.00 Registration and coffee

Session 1

11.00-12.00 Michael Thornton (University of York)
“Exact Observable Representations of Linear Continuous Time Models
with Mixed Frequency Data”

12.00-13.00 Roderick McCrorie (University of St Andrews)
“Discretization of the Bergstrom-Nowman Macroeconometric Model”

13.00-14.00 Lunch

Session 2

14.00-15.00 Peter Zadzorny (Bureau of Labor Statistics)
“An XYW/GMM Approach to Estimating a VARMA Model with Mixed
Frequency Data”

15.00-15.30 Tea and coffee

Session 3

15.30-16.30 Claudia Foroni (Deutsche Bundesbank)
“Uncertainty Through the Lenses of a Mixed-Frequency Bayesian
Panel Markov Switching Model”

16.30-17.30 Mark Hallam (Essex Business School)
“Mixed-Frequency Macro-Financial Spillovers”

17.30 Close of workshop

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