“Workshop in Structural VAR models”
30-31 May, 2019
Queen Mary, University of London
GC601, Graduate Centre, Mile End Road, E1 4NS

Thursday 30 May
09:00 – 09:30 Registration (coffee and snacks)
09:30 – 11:00 Session 1
1) Alessio Volpicella (Queen Mary, University of London)
Set-identification through bounds on the forecast error variance
2) Fabio Canova (Norwegian Business School, CAMP, CEPR) and Filippo Ferroni (Federal Reserve Bank of Chicago)
Mind the gap! Stylized dynamic facts and structural models
11:00 – 11:30 Coffee break
11:30 – 13:00 Session 2
3) Gert Peersman (Ghent University), Sebastian Rüth (Heidelberg University) and Van der Veken (Ghent University)
The interplay between oil and food commodity prices: has it changed over time?
4) Danilo Leiva-León (Bank of Spain) and Luis Uzedas (Bank of Canada)
Endogenous time-variation in vector autoregressions
13:00 – 14:00 Lunch break
14:00 – 15:30 Session 3
5) Luca Gambetti (Collegio Carlo Alberto) and Laura Moretti (Central
6) Diego Känzig (London Business School)

*The macroeconomic effects of oil supply shocks: new evidence from OPEC announcements*

15:30 – 16:00 Coffee break

16:00 – 17:30 **Session 4**

7) Mikkel Plagborg-Moller (Princeton University) and Christian Wolf (Princeton University)

*Instrumental variable identification of dynamic variance decompositions*

8) Mario Alloza (Bank of Spain), Jesus Gonzalo (Universidad Carlos III) and Carlos Sanz (Bank of Spain)

*Dynamic effects of persistent shocks*

18:30 – 22:30 Dinner hosted by Italian Supper Club at Darnley Road Studios, Stephen House, 1B Darnley Road, Hackney, E9 6QH (only if registered to the dinner)

**Friday 31 May**

09:10 – 09:30 Coffee and snacks

09:30 – 11:00 **Session 5**

9) Emanuele Bacchiocchi (University of Milan) and Toru Kitagawa (UCL)

*The dark side of the SVAR: a trip into the local identification world*

10) Atsushi Inoue (Vanderbilt University) and Lutz Kilian (University of Michigan, CEPR)

*The uniform validity of impulse response inference in autoregressions*

11:00 – 11:30 Coffee break

11:30 – 13:00 **Session 6**

11) Andrea Cipollini (University of Palermo) and Fabio Parla (Central Bank of Ireland)

*Housing market shocks in Italy: a GVAR approach*

12) Haroon Mumtaz (Queen Mary, University of London) and Katerina Petrova (University of St. Andrews)

*Changing impact of shocks: a time-varying proxy SVAR approach*

13:00– 14:30 Lunch at Verdi’s, 237 Mile End Road, E1 4AA