

10th Annual **Advances in Econometrics** Conference
Dynamic Stochastic General Equilibrium Modeling
Dallas, Texas
SMU

November 4 – 6, 2011

Co-sponsors: Research Department of Federal Reserve Bank of Dallas
Department of Economics, SMU

Schedule

Friday, November 4

<u>Time</u>	<u>Event</u>	<u>Location</u>
6:15 PM	Meet at Hotel Desk for transport to dinner	Radisson Hotel 6060 North Central Expressway Dallas, TX 75206 214-750-6060
6:30 – 8:30 PM	Welcoming Dinner Tom Fomby – Senior Co-editor Advances in Econometrics Emerald Publishing, Ltd.	Desperados Restaurant 4818 Greenville Ave. Dallas, Texas 75206 214-363-1850 http://www.desperadosrestaurant.com/index.php

Saturday, November 5

<u>Time</u>	<u>Event</u>	<u>Location</u>
8:00 AM	Meet at Hotel Desk for transport to conference	Radisson Hotel
8:15 – 9:00 AM	Continental Breakfast	110 DLS Bldg. DLS = Dedman Life Sciences
9:00 – 9:15 AM	Welcome Tom Fomby	110 DLS Bldg.
9:15 – 10:00 AM	“On the Estimation of Dynamic Stochastic General Equilibrium Models: An Empirical Likelihood Approach – Sara Riscado (EUI)	110 DLS Bldg.

<u>Time</u>	<u>Event</u>	<u>Location</u>
10:00 – 10:15 AM	Coffee Break	
10:15 – 11:00 AM	“Inflation Rate and Nominal Exchange Rate Volatility brought about by Optimal Monetary Policy under Local Currency Pricing” – Elji Okano (Chiba Keizai University)	110 DLS Bldg.
11:00 – 11:45 AM	“Fitting U.S. Trend Inflation: A Rolling-Window Approach” – Efrem Castelnuovo (Padova University)	110 DLS Bldg.
11:45 – 2:00 PM	Lunch Break and walking tour of campus	
2:00 – 2:45 PM	“Model Comparison in Market Behaviors: A formal test to New Keynesian three-equations and structural stochastic volatility models” – Tae-Seok Jang (University of Kiel)	110 DLS Bldg.
2:45 – 3:00 PM	Coffee Break	
3:00 – 3:45 PM	“(Log) Linear Approximation of Stochastic Growth Models: Why scratch the right ear with the left hand?” – Martin Fukac (FRB of Kansas City)	110 DLS Bldg.
3:45 – 4:30 PM	“NOEM Models and Bayesian Estimation: The Challenges that Lie Ahead?” – Enrique Martinez-Garcia (FRB of Dallas)	110 DLS Bldg.
6:30 – 8:30 PM	Dinner	Maggiano’s Italian Restaurant, 205 North Park Center, Dallas, Texas 75225 214-360-0707

Sunday, November 6

<u>Time</u>	<u>Event</u>	<u>Location</u>
8:45 AM	Meet at Hotel Desk for transport to conference	Radisson Hotel
9:00 – 10:00 AM	Continental Breakfast	110 DLS Bldg.
10:00 – 10:45 AM	“Expectations Formation and Monetary DSGE Models: Beyond the Rational Expect- tations Paradigm” – Fabio Milani (University of California – Irvine)	110 DLS Bldg.
10:45 – 11:30 AM	“Frequency Domain Analysis of Medium Scale DSGE Models with Application to Smets and Wouters (2007)” – Denis Tkachenko (Boston University)	110 DLS Bldg.
11:30 – 12:30 PM	Lunch and Dismissal	110 DLS Bldg.