15th Conference on Financial and Macro Economics and Econometrics

Friday, 24th May 2019,

BMRC, BRUNEL MACROECONOMICS RESEARCH CENTRE

Organizers: Menelaos Karanasos, Angeliki Theophilopoulou, Aris Kartsaklas

Start	**Venue: Eastern Gateway Building ESGW-102**
11.00-11.30	**Welcome and Drinks**
11.30-13.00	**SESSION I (Chair: Angeliki Theophilopoulou, Brunel University)** 11.30-12.00. Mirela Sorina Miescu (Queen Mary University of London): *Uncertainty Shocks in Emerging Economies: a Global to Local Approach for Identification* 12.00-12.30. Konstantinos Mouratidis (University of Sheffield): *Liquidity Creation and the Role of Monetary Policy* 12.30-13.00. **KEYNOTE SPEAKER**. Konstantinos Theodoridis (Cardiff University): *The Federal Reserve's Implicit Inflation Target and Macroeconomic Dynamics. A SVAR analysis.*
13.00-13.45	**Lunch**
13:45-15.30	**SESSION II (Chair: Fang Xu, Brunel University)** 13.45-14.10. Alessia Paccagnini (University College Dublin): *Uncertainty Shocks and Monetary Policies* 14.10-14.35. Nikolaos Sakkas (University of Bath): *Persistence of Investor Sentiment in the Past 50 years: A Behavioral Perspective* 14.35-15.00. Vito Polito (University of Sheffield): *Nonlinear Business Cycle and Optimal Macroeconomic Policy: A VSTAR Perspective* 15.00-15.30. **KEYNOTE SPEAKER**. Haroon Mumtaz (Queen Mary University of London): *Changing Impact of Shocks. A Time-Varying Proxy SVAR Approach*
15.30-16.00	**Coffee Break**
16.00-17.20	**SESSION III (Chair: John Hunter, Brunel University)**

	16.00-16.30. **KEYNOTE SPEAKER**. Richard Baillie (King’s College London): On the Consistency of GLS in Time Series Regressions. 16.30-16.55. Yongdeng Xu (Cardiff University): *DCC-HEAVY: a Multivariate GARCH Model Based on Realized Variances and Correlations* 16.55-17.20. Ioannis Karavias (University of Birmingham): *Interval Estimators for Structural Break Dates in Panel Data*

Dinner at 18.00 at Lancaster Hotel

Directions: https://www.brunel.ac.uk/about/finding-us

Campus Map: https://www.brunel.ac.uk/about/documents/pdf/campus-map-2017-8.pdf