

Sheffield Workshop In Macroeconomics (SWIM)  
6<sup>th</sup> Edition  
23 June 2022

Location: University of Sheffield, 38 Mappin Street, Workroom 3

**Programme**

10:00-10:20	Arrival and Refreshments (38 Mappin Street, Classroom 9)
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<b>Morning Session (38 Mappin Street, Workroom 3)</b>	
10:20-10:30	Welcome by Organizers
10:30-11:10	<b>Laura Coroneo</b> – University of York Does real-time macroeconomic information help to predict interest rates?
11:10-11:50	<b>Asgerdur Pettursdottir</b> – University of Bath Central Bank Account for All: Efficiency and Risk Taking
11:50-12:30	<b>Engin Kara</b> – Cardiff University The Limitations of Fiscal Policy as a Stabilisation Tool
Session Chair: <b>Juan Paez-Farrell</b>	

12:30-13:30	Lunch (38 Mappin Street, Classroom 9)
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<b>Afternoon Session I (38 Mappin Street, Workroom 3)</b>	
14:10-14:50	<b>Menelaos Karanasos</b> – Brunel University The MMUFA GARCH Model with Dynamic Correlations: Theory and an Application to the Corporate Bond Market
13:30-14:10	<b>Vito Polito</b> – University of Sheffield Tackling Large Outliers in Macroeconomic Data with Vector Artificial Neural Network Autoregression
Session Chair: <b>Konstantinos Mouratidis</b>	

14:50-15:20	Coffee break (38 Mappin Street, Classroom 9)
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<b>Afternoon Session II (38 Mappin Street, Classroom 9)</b>	
15:20-16:10	<b>Tim Jackson</b> – University of Liverpool Optimal Central Bank balance sheet
16:10-16:50	<b>Tatiana Damjanovic</b> – Durham University Monetary Policy and Welfare with Heterogeneous Firms and Endogenous Entry
Session Chair: <b>Christoph Thoenissen</b>	