Call for Papers
Submission Deadline: 28 February, 2015

EURO AREA BUSINESS CYCLE NETWORK (EABCN)

Conference on "Econometric methods for business cycle analysis, forecasting and policy simulations"

Oslo, June 11-12, 2015
Hosted by the Norges Bank

A Euro Area Business Cycle Network (EABCN) Conference

www.eabcn.org

Organisers:
Knut Are Aastveit (Norges Bank)
Claudia Foroni (Norges Bank)
Massimiliano Marcellino (EABCN and Bocconi University)
Francesco Ravazzolo (Norges Bank)

The recent turbulent times have revived the interest in business cycle analysis, forecasting and methods to assess the effects of economic policies. This, in turn, has generated the development of refined or totally new econometric methods, in particular based on Bayesian techniques. The conference will cover a broad range of econometric themes with emphasis on methodological, theoretical and empirical aspects and their relevance for economic policy making. Topics might include:

- Specification, estimation forecasting and policy analysis with nonlinear DSGE models
- Alternative approaches to handle parameter time variation and changing volatility
- Priors and identification in Bayesian models for forecasting and policymaking
- Modelling and using large datasets for policy simulations
- Computational methods for complex econometric models

Fabio Canova (EUI), Herman van Dijk (Erasmus University), Jesus Fernandez-Villaverde (University of Pennsylvania), Alejandro Justiniano (Federal Reserve Bank of Chicago) and Hashem Pesaran (University of Southern California and University of Cambridge) are already confirmed, and we welcome further relevant submissions. Both theoretical and empirical papers are accepted, and applications using euro area data are particularly welcome.

The deadline for replies is 9am GMT on Saturday 28 February, 2015. Authors can email their submission to meets@cepr.org. Please indicate in your email whether you would be willing to act as a discussant and if you will be able to cover your own travel and accommodation costs, or whether you will require funding from EABCN. Authors of successful submissions and accepted participants will be notified by end of April 2014 at the latest.

The event is hosted by the Norges Bank, and co-sponsored by the Norges Bank and the EABCN. Limited funding is available for travel expenses for academic participants presenting or acting as discussants. Expenses will be reimbursed according to the standard CEPR travel guidelines (www.cepr.org/sites/default/files/events/CEPR%20TRVL%20GUIDELINES%202014.pdf).
Costs will not be covered for central bank participants.
Econometric methods for business cycle analysis, forecasting and policy simulations
Oslo, 11-12 June 2015
Application Form

Full name:
Institution:
Address:

E-mail address:  
Phone:  
Fax:

I am interested in attending the EABCN Conference in Oslo, 11-12 June 2015
YES/NO

I am interested in giving a paper (please attach details):
YES/NO

I am willing to act as a discussant:
YES/NO

I will require travel funding:
YES/NO

I will require accommodation funding:
YES/NO

Application deadline: 9am GMT on Saturday 28 February, 2015

Please return by e-mail to meets@cepr.org