

International Workshop on Macro-Finance and Financial Econometrics



28-29 of October 2021

Free registration
<https://bit.ly/3asimEy>

Macro-Finance | Thursday, October 28

8:30 - 17:00 (GMT-3)

8:30 - Opening ceremony



8:45 - Keynote speaker
Felix Kübler

University of Zurich and Swiss
Finance Institute (Switzerland)

Can Today's and Tomorrow's World Uniformly
Gain from Carbon Taxation?



14:00 - Invited paper
Gustavo Cortes

University of Florida (USA)

Does Wall Street Understand Fed Speak?
Monetary Policy Communication and
Corporate Conference Calls



10:00 - Keynote speaker
Miguel Leon-Ledesma

University of Kent (UK)

Volatility and Trade: Market Diversification vs
Production Specialization



15:00 - Invited paper
Filipe Correia

University of Georgia (USA)

Is Corporate Credit Risk Propagated to
Employees?



11:15 - Keynote speaker
Albert Marcet

CREI, Barcelona School of Economics,
and Universitat Pompeu Fabra (Spain)

TBA



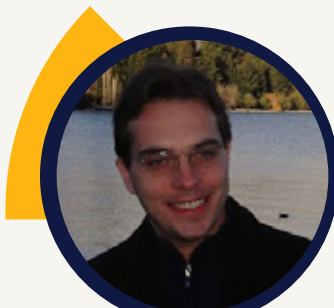
16:00 - Keynote speaker
Guillermo Ordoñez

University of Pennsylvania (USA)

Interbank Networks in the Shadows of the
Federal Reserve Act

Financial Econometrics | Friday, October 29

8:45 - 17:00 (GMT-3)



9:00 - Keynote speaker
Marcelo C. Medeiros

Pontifical Catholic University of
Rio de Janeiro (Brazil)

Bridging Factor and Sparse Models



14:00 - Keynote speaker
Francesco Violante

CREST/ENSAE (France)

Generalized Conditional Betas



10:30 - Keynote speaker
Matteo Barigozzi

Università di Bologna (Italy)

Joint modelling of dynamic factor and
sparse autoregressive structures in high-
dimensional time series



15:30 - Keynote speaker
Andrew Patton

Duke University (USA)

Dynamic Factor Copula Models
with Estimated Cluster Assignments

Jointly organized by

Graduate Program in Economics - PPGE/UCB
Graduate Program in Public Policies - MPPP/UCB
Graduate Program in Economics - PPGE/UFRGS
Graduate Program in Statistics - PPGEst/UFRGS

Sponsor:

Coordenação de Aperfeiçoamento de
Pessoal de Nível Superior (CAPES)

Organizers:

Federal University of Rio Grande do Sul (Brazil)
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José Angelo Divino | Jaime Orrillo | Osvaldo Candido

