BANQUE DE FRANCE
EUROSYSTÈME

Real-time Economics Conference

CONFERENCE ON REAL-TIME DATA ANALYSIS, METHODS AND APPLICATIONS

Keynote speaker: **Barbara Rossi**

PARIS, **14-15** OCTOBER 2021

Registration online

October 14, 2021

Welcome (virtual) coffee (15h15-15h30)

Financial Markets I (15h30 – 16h20)

- “Scarce, Abundant, or Ample? A Time-Varying Model of the Reserve Demand Curve” by G. Afonso, D. Giannone, **G. La Spada** & J. C. Williams (15h30-16h20)

Central Bank Communication (16h30 – 18h10)

- “Monetary Policy, Twitter and Financial Markets: Evidence from Social Media Traffic”, by D. Masciandaro, **D. Romelli** & G. Rubera (16h30-17h20)
- “ECB Communication and its Impact on Financial Markets”, by K. Istrefi, F. Odendahl & **G. Sestieri** (17h20-18h10)

Keynote Lecture – Prof. Barbara Rossi (18h20 – 19h30): “Has the Information Channel of Monetary Policy Disappeared? Revisiting the Empirical Evidence”

October 15, 2021

Financial Markets II (13h30 – 14h20)

- “Dividend Suspensions and Cash Flows during the Covid-19 Pandemic: A Dynamic Econometric Model”, by D. Pettenuzzo, R. Sabbatucci & **A. Timmermann** (13h30-14h20)

Forecasting (14h30 – 16h10)

- “Employment Reconciliation and Nowcasting” by **E. Goto**, J. P. A. M. Jacobs, T. M. Sinclair & S. van Norden (14h30-15h20)
- “Forecasting GDP in Europe with Textual Data” by **L. Barbaglia**, S. Consoli & S. Manzan (15h20-16h10)

Macroeconometrics (16h20 – 18h10)

- “Deep Dynamic Factor Models” by **P. Andreini**, C. Izzo & G. Ricco (16h30-17h20)
- “A Unified Framework to Estimate Macroeconomic Stars” by **S. Zaman** (17h20-18h10)

Panel Discussion - Monetary Policy and Macroeconomic Stars (18h20 – 19h30), with J. C. Williams (NY FED), A. Orphanides (MIT) & M. Bussière (BdF)