

Call for Papers

Submission Deadline: 9am (GMT) Monday 27 February, 2017

EURO AREA BUSINESS CYCLE NETWORK (EABCN)

Conference on "Time-varying Models for Monetary Policy and Financial Stability"

June 8-9, 2017

Hosted by the European University Institute (EUI), Florence

A Euro Area Business Cycle Network (EABCN) Conference

www.eabcn.org

Organisers:

Fabio Canova (BI Norwegian Business School, EUI and CEPR)

Massimiliano Marcellino (IGIER, Bocconi University, EABCN and CEPR)

Barbara Rossi (Universitat Pompeu Fabra, ICREA, Barcelona GSE, CREI and CEPR)

Laurent Ferrara (Banque de France)

The conference will cover a broad range of themes related to econometric models with parameter time-variation. A special emphasis is on methodological, theoretical and empirical aspects and on their relevance for economic policy making, in particular for monetary policy and financial stability. Topics of the conference include:

- Modelling volatility
- Time variation in large models
- DSGE models with parameter time variation
- Economic policy evaluation in unstable environments
- Assessing the effects of unconventional monetary policy
- Modelling macro-prudential policy and evaluating its effects

Wouter Den Haan (London School of Economics and CEPR), Jesper Lindé (Sveriges Riksbank and CEPR), Junior Maih (Norges Bank) and Dan Waggoner (Atlanta FED) are already confirmed, and we welcome further relevant submissions. Both theoretical and empirical papers are suited, and applications using euro area data are particularly welcome.

The deadline for replies is 9am GMT on Monday 27 February, 2017. For CEPR members and those registered with the CEPR website, please submit your paper via the CEPR online system by visiting <http://dev3.cepr.org/accounts/login.asp?NewURL=/accounts/config/accountconfig.asp>. If you do not have a personal profile to use this area of the CEPR website as yet, you can create one here: <http://www.cepr.org/active/accounts/register.php>. If you have any difficulty in applying or you are NOT a CEPR member, please email your paper to Amanda Vincent-Rous in the CEPR events team: avincetrous@cepr.org mentioning in the subject line "40006 - EABCN-PWC-EUI Conference 2017".

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 early April 2017.

The event is hosted by the European University Institute, and co-sponsored by the EABCN and the Pierre Werner Chair at the EUI. 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 (<http://www.cepr.org/sites/default/files/events/CEPR%20TRVL%20GUIDELINES%202015.pdf>). Costs will not be covered for central bank participants.

Please note also that before the conference, on June 7, the Florence School of Banking and Finance (FSBF) is organising a one day course on "Computational methods in models with occasionally binding constraints", taught by Fabio Canova, Junior Maih and Wouter den Haan. Participation in this course will require the payment of a fee, more information will be provided in the web site of the FSBF (<http://fbf.eui.eu/>).