# RESERVE BANK OF AUSTRALIA QUANTITATIVE MACROECONOMICS WORKSHOP



### Agenda

Time	Event	Details	
Thursday, 13 December 2012			
08.55 – 09.00	Welcome	Michael Plumb, Reserve Bank of Australia	
09.00 – 10.00	Session One		
	Chair	Michael Plumb, Reserve Bank of Australia	
	Presenter	Jeffrey Sheen, Macquarie University An Estimated Small Open Economy Model with Labour Market Frictions	
	Discussant	Mariano Kulish, University of New South Wales	
10.30 – 12.30	Session Two		
	Chair	Heather Anderson, Monash University	
	Presenter	Nicholas Groshenny, Reserve Bank of New Zealand Matching Efficiency and Business Cycle Fluctuations	
	Discussant	Ian King, University of Melbourne	
	Presenter	Greg Kaplan, Princeton University and National Bureau of Economic Research Shopping Externalities and Self-fulfilling Unemployment Fluctuations	
	Discussant	Chris Edmond, University of Melbourne	
13.30 – 15.00	Session Three		
	Chair	Alexandra Heath, Reserve Bank of Australia	
	Keynote Presenter	Gita Gopinath, Harvard University Crisis and Commitment: Inflation Credibility and the Vulnerability to Sovereign Debt Crises	
15.30 - 16.30	Session Four		
	Chair	Jonathan Kearns, Reserve Bank of Australia	
	Presenter	James Kahn, Yeshiva University Exchange Rate Pass-Through, Markups, and Inventories	
	Discussant	Aarti Singh, University of Sydney	

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Friday, 14 December 2012			
08.30 – 09.30	Session Five		
	Chair	Peter Tulip, Reserve Bank of Australia	
	Presenter	Nora Traum, South Carolina State University Estimating Fiscal Limits: The Case of Greece	
	Discussant	James Morley, University of New South Wales	
10.00 – 12.00	Session Six		
	Chair	Timo Henckel, Australian National University	
	Presenter	Eric Swanson, Federal Reserve Bank San Francisco Measuring the Effect of the Zero Lower Bound on Medium and Longer-Term Interest Rates	
	Discussant	Kei Kawakami, University of Melbourne	
	Presenter	Oreste Tristani, European Central Bank (Un)conventional Policy and the Zero Lower Bound	
	Discussant	James Hansen, Reserve Bank of Australia	
13.00 – 14.30	Session Seven		
	Chair	Chris Edmond, Melbourne University	
	Keynote Speaker	Giorgio Primiceri, Northwestern University Household Leveraging and Deleveraging	
15.00 - 16.00	Session Eight		
	Chair	Bruce Preston, Monash University	
	Presenter	Konstantinos Theodoridis, Reserve Bank of New Zealand Delivering Implied Time-variation in DSGE Coefficients from a Kernel-estimated TVP-VAR	
	Discussant	Farshid Vahid, Monash University	
16.00 – 16.05	Final Comments	Bruce Preston, Monash University	

#### **Organising Committee**

Dr Michael Plumb, Reserve Bank of Australia

Associate Professor Chris Edmond, University of Melbourne

Associate Professor Bruce Preston, Monash University