

THE SOCIETY FOR NONLINEAR DYNAMICS AND ECONOMETRICS
INTERNATIONAL INSTITUTE OF FORECASTING
WORKSHOP FOR YOUNG RESEARCHERS

December 5, 2025

VIRTUALLY, VIA ZOOM

07:20am – 12:00pm ET

1:20pm – 6:00pm CET

- 07:20 – 07:30 **Welcome Remarks**
Laurent Ferrara, SKEMA Business School, IIF President
Francesco Ravazzolo, BI Norwegian Business School and University of Bolzano, SNDE President
- 07:30 – 08:05 **Presentation 1**
Chair: Francesco Ravazzolo, BI Norwegian Business School and University of Bolzano
Bastien Buchwalter, SKEMA Business School and Université Côte d'Azur
Clustered Network Connectedness: A New Measurement Framework with Application to Global Equity Markets
- 08:05 – 08:40 **Presentation 2**
Chair: Ana Galvao, Bloomberg Economics
Eva F. Janssens, University of Michigan
Efficient Estimation of Nonlinear DSGE Models
- 08:40 – 09:15 **Presentation 3**
Chair: Gergely Ganics, Bank of Spain
Karin Klieber, European Central Bank, OeNB
Opening the Black Box of Local Projections
- 09:15 – 09:40 **Presentation 4**
Chair: Malte Knüppel, Deutsche Bundesbank
Adrian Monninger, Johns Hopkins University
Interest Rates vs Unemployment Risk: What Drives Automobile Purchases?
- 09:40 – 10:00 **Break**
- 10:00 – 10:35 **Presentation 5**
Chair: Laurent Ferrara, SKEMA Business School, IIF President
Adrian Schroeder, The University of Toronto
Dynamic Factor Binary Panels: Identification and Particle Filter Estimation

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10:35 – 11:10 **Presentation 6**

Chair: Alessia Paccagnini, University College Dublin

Valeria Gargiulo, Universitat Pompeu Fabra

A New Approach to Fiscal Multipliers: Time Variation and High Frequency Shocks

11:10 – 11:45 **Presentation 7**

Chair: Tatevik Sekhposyan, Texas A&M University

Xueliang Wang, University of California, Irvine

Market's Time-Varying Sensitivity to Macro News and Monetary Policy: the Role of Attention

11:45 – 12:00 **Award and Closing Remarks**

Laurent Ferrara, SKEMA Business School, IIF President

Francesco Ravazzolo, BI Norwegian Business School and University of Bolzano, SNDE President

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ZOOM to join the Workshop:

<https://binorwegianbusinessschool.zoom.us/j/67080147193?pwd=4ozONI4wPGup75mWRk1FTP8Yh5b7Mm.1>

Meeting ID: 670 8014 7193

Passcode: 711930

Topic: SNDE-IIF Workshop for Young Researchers

Time: Dec 5, 2025 07:20 Eastern Time (US and Canada)/13:20 Central European Time (Europe)