

HSI2022-The 8th Hitotsubashi "Summer" Institute

Macro- and Financial Econometrics

Please note that the time in the program is JST (Japan Standard Time) and KST (Korea Standard Time).

February 21 (Tuesday), 2023	
8:40	Zoom Opening
8:50-9:00	Opening Remarks Toshiaki Watanabe (Hitotsubashi University)
Morning Session 1: Chair: Eiji Kurozumi (Hitotsubashi University)	
9:00-9:40	Atsushi Inoue (Vanderbilt University) "Uniform inference in vector autoregressive models" (joint with Lutz Kilian and Zizheng Luo)
9:40-9:50	Short break
9:50-10:30	Jouchi Nakajima (Hitotsubashi University) "Time-varying parameter local projections with stochastic volatility"
10:30-10:45	Long break
Morning Session 2: Chair: Ryo Jinnai (Hitotsubashi University)	
10:45-11:25	Yuta Takahashi (Hitotsubashi University) "Hidden Stagflation" (with Naoki Takayama)
11:25-11:35	Short break
11:35-12:15	Hiroshi Morita (Hosei University; HIAS visiting scholar) "Central Bank Information Effects in Japan : The Role of Uncertainty Channel" (with Ryo Matsumoto and Taiki Ono)
12:15-13:35	Lunch Break
Afternoon Session 1: Chair: Takashi Kano (Hitotsubashi University)	
13:35-14:15	Yunjong Eo (Korea University) "Identifying turning points of Japanese business cycles" (with Jaewon Lee)
14:15-14:30	Long break
Afternoon Session 2: Chair: Naoki Takayama (Hitotsubashi University)	
14:30-15:10	Yoichi Ueno (Japan Center for Economic Research) "A Preferred Habitat View of Yield Curve Control" (with Junko Koeda)
15:10-15:20	Short break
15:20-16:00	Haruna Yamada (Graduate Student, Hitotsubashi University) "Financial Integration, Excess Consumption Volatility, and the World Real Interest Rate"
16:00-16:10	Closing Remarks Etsuro Shioji (Hitotsubashi University)