First Annual Joint Research Day on Quantitative Tools for Monitoring Macroeconomic and Financial Conditions

Organized by the Federal Reserve Banks of Atlanta and New York at the Federal Reserve Bank of New York

February 22, 2019

8:15am  Registration and Continental Breakfast

8:40am  Opening Remarks
        Raphael Bostic, Federal Reserve Bank of Atlanta

9:00am  Central Bank Monitoring of Economic and Financial Conditions
        Chair: Christopher Sims, Princeton University

Presentations:
Paula Tkac, Federal Reserve Bank of Atlanta
Beverly Hirtle, Federal Reserve Bank of New York slides

Discussions:
Huw Pill, Goldman Sachs slides
Giorgio Primiceri, Northwestern University slides

Floor discussion
Concluding remarks by the chair

10:30am  Coffee Break

11:00am  Market Participants’ Monitoring of Economic and Financial Conditions

Chair: Sydney Ludvigson, New York University

Presentations:
Juan Antolin-Diaz, Fulcrum Asset Management slides
Jan Hatzius, Goldman Sachs slides

Discussions:
Jesus Fernandez-Villaverde, University of Pennsylvania slides
Simon Gilchrist, New York University slides

Floor discussion
Concluding remarks by the chair
12:30pm  Luncheon and Speech  
Simon Potter, Federal Reserve Bank of New York

2:00pm  Using Survey Data to Monitor Economic and Financial Conditions  
Chair: Jun Pan, Massachusetts Institute of Technology

Presentations:  
David Altig, Federal Reserve Bank of Atlanta slides  
Giorgio Topa and Wilbert van der Klaauw, Federal Reserve Bank of New York

Discussions:  
Laura Rosner, MacroPolicy Perspectives slides  
Carlos Viana de Carvalho, Banco Central do Brazil slides

Floor discussion  
Concluding remarks by the chair

3:30pm  Coffee Break

4:00pm  Scenario Analysis and Risk Assessment  
Chair: Mark Watson, Princeton University

Presentations:  
Marco Del Negro, Federal Reserve Bank of New York slides  
Andreas Lehnert, Federal Reserve Board slides

Discussions:  
Andrew Hollenhorst, Citigroup  
Frank Smets, European Central Bank slides

Floor discussion  
Concluding remarks by the chair

5:30pm  Closing Remarks  
John Williams, Federal Reserve Bank of New York

Cocktail Reception immediately follows the conclusion of the workshop in the West Wing, 1st Floor

Organizers:  
Domenico Giannone, Federal Reserve Bank of New York  
Tao Zha, Federal Reserve Bank of Atlanta