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# Domenico GIANNONE

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## Education

UNIVERSITE' LIBRE DE BRUXELLES - ECARES
Ph. D. in Economics and Statistics, 2004

UNIVERSITE' LIBRE DE BRUXELLES - ECARES
M.A. in Economics and Statistics, 2001

UNIVERSITÀ DEGLI STUDI "LA SAPIENZA", Rome.
B.A. in Statistics and Economics, 1998

## Professional Appointments

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|---|---|---|
| FEDERAL RESERVE BANK OF NEW YORK: | Research Officer | Since June 2015 |
| FEDERAL RESERVE BANK OF NEW YORK: | Senior Economist | Nov. 2014-June 2015 |
| UNIVERSITA' LUISS GUIDO CARLI: | Associate Professor | 2013-2014 |
| UNIVERSITE' LIBRE DE BRUXELLES: | Professor | 2009-2014 |
| EUROPEAN CENTRAL BANK: | Economist | 2007-2009 |
| UNIVERSITE' LIBRE DE BRUXELLES: | Associate Professor | 2004-2007 |

## Affiliation

European Centre for Advanced Research in Economics and Statistics (ECARES): Fellow (since 2004) and co-director (2013-2014).

Centre for Economic Policy Research (CEPR): Research Fellow.

## Publications in Journals

"Unspanned Macroeconomic Factors in the Yields Curve," 2015, (with L. Coroneo and M. Modugno), to appear in the **Journal of Business and Economic Statistics**.

"Optimal Combination of Survey Forecasts," 2015, (with Cristina Conflitti and Christine De Mol), to appear in the ***International Journal of Forecasting***.

"Prior Selection for Vector Autoregressions," 2011 (with M. Lenza and G. Primiceri), ***Review of Economics and Statistics***, vol. 97(2), pages 436-451.

"Conditional forecasts and scenario analysis with vector autoregressive models for large cross-sections" 2013, (with Marta Banbura and Michele Lenza). ***International Journal of Forecasting***, vol. 31(3), pages 739-756.

"Short-Term Inflation Projections: a Bayesian Vector Autoregressive Approach," 2014 (with M. Lenza, D. Momferatou and L. Onorante), **International Journal of Forecasting**, vol. 30(3), pages 635-644.

“Macroeconomic Forecasting and Structural Change,” 2013 (with A. D’Agostino and L. Gambetti), ***Journal of Applied Econometrics,*** vol. 28 (1), pages 81-101.

"An area-wide real-time database for the euro area," 2012 (with J. Henry, M. Lalik and M. Modugno), ***Review of Economics and Statistics,*** vol. 94 (4), pages 1000-1013.

“A Quasi Maximum Likelihood Approach for Large Approximate Dynamic Factor Models,” 2012 (with C. Doz and L. Reichlin), ***Review of Economics and Statistics,*** vol. 94 (4), pages 1014-1024.

“The ECB and the Interbank Market,” 2012 (with M. Lenza, H. Pill and L. Reichlin), **Economic Journal**, vol. 122 (564), pages F467-F486.

“Comparing alternative predictors based on large-panel dynamic factor models,” 2012 (with A. D’Agostino), ***Oxford Bulletin of Economics and Statistics***, vol. 74(2), pages 306-326.

“A two-step estimator for large approximate dynamic factor models based on Kalman filtering,” 2011 (with C. Doz and L. Reichlin), ***Journal of Econometrics***, vol. 164(1), pages 188-205.

"Economic Freedom and the Global Recession," 2011 (with M. Lenza and L. Reichlin), ***IMF Economic Review***, vol. 59(1), pages 111-135.

“Short-term forecasts of euro area GDP growth,” 2011, (joint with E. Angelini, G. Camba-Mendez, L. Reichlin and G. Runstler), ***Econometrics Journal***, vol. 14(1), pages C25-C44.

“Large Bayesian VARs,” 2010, (with M. Banbura and L. Reichlin). ***Journal of Applied Econometrics***, vol. 25(1), pages 71-92.

“Sparse and Stable Markowitz Portfolios,” 2009, (with J. Brodie, C. De Mol, I. Daubechies and I. Loris). ***Proceedings of the National Academy of Sciences***, Vol. 106, No. 30, Pages 12267-12272.

“Opening the black box: structural factor models versus structural VARs,” 2009 (joint with M. Forni, M., M. Lippi, M. and L. Reichlin). ***Econometric Theory***, Vol. 25, No. 05, Pages 1319-1347.

“Nowcasting Euro Area Economic Activity in Real Time: The Role of Confidence Indicators,” 2009, (with L. Reichlin and S. Simonelli). ***National Institute Economic Review***; Vol. 210, Pages 90-97

“Nowcasting: The Real Time Informational Content of Macroeconomic Data Releases’’, 2008. ***Journal of Monetary Economics***, Vol. 55, No. 4, Pages 665-676.

“Forecasting using a large number of predictors: is Bayesian shrinkage a valid alternative to principal components?,” 2008, (joint with C. De Mol and L. Reichlin). ***Journal of Econometrics***, Vol. 146, No. 2, Pages 318-328.

“Explaining the great moderation: it is not the shocks’’, 2008, (joint with M. Lenza and L. Reichlin), ***Journal of the European Economic Association***, P&P, Vol. 6, No. 2-3: 621--633.

“A new core inflation indicator for New Zealand’’, 2007, (joint with T. Matheson), ***International Journal of Central Banking***, vol. 3, No. 4, December 2007, pages 145--180.

“VARs, Factor Models and the Empirical Validation of Equilibrium Business Cycle Models,” 2006, (joint with L. Reichlin and L. Sala), ***Journal of Econometrics***, Volume 132, Issue 1, pages 257--279.

“Does information help recovering structural shocks from past observations?,” 2006, (joint with L. Reichlin), ***Journal of the European Economic Association***, P&P, Vol. 4, No. 2-3, pages 455--465.

## Articles in Books

"Nowcasting and the Real-Time Dataflow," 2013, (with M. Banbura, M. Modugno and L. Reichlin), ***The Oxford Handbook on Economic Forecasting***, eds. G. Elliot and A. Timmerman, Elsevier.

"Non-standard monetary policy measures and monetary developments," 2011 (with M. Lenza, H. Pill and L. Reichlin), in ***Lessons for Monetary Policy from the Financial Crisis***, eds. J. Chadha and S. Holly, Cambridge University Press, pages 195-221.

"Nowcasting," 2011, (with M. Banbura and L. Reichlin), ***The Oxford Handbook on Economic Forecasting***, eds. M. P. Clements and D. F. Hendry, Oxford University Press, 193-224.

"Business Cycles in the euro area," 2010, (with M. Lenza and L. Reichlin), ***Europe and the Euro***, eds. A. Alesina and F. Giavazzi, University of Chicago Press, pages 141-167.

"The Feldstein - Horioka Fact," 2010, (with M. Lenza), in *the* ***NBER International Seminar on Macroeconomics***, eds. L. Reichlin and K. West, University of Chicago Press, pages 103-117.

"Incorporating Conjunctural Analysis in Structural Models," 2010, (with F. Monti and L. Reichlin), in ***The Science and Practice of Monetary Policy Today***, ed. Volker Wieland, Springer, pages 41-58.

"Monetary Policy in Real Time," 2005, (with L. Reichlin and L. Sala), In the ***NBER Macroeconomics Annual***, eds. M. Gertler and K. Rogoff, MIT Press, pages 161-200.

"Euro area and US recessions: 1970-2003," 2004 (with L. Reichlin), in ***The Euro Area Business Cycle: Stylized Facts and Measurement Issues***, ed. L. Reichlin, C.E.P.R., pages 83-93.

## Working Papers

"Priors for the Long Run," 2014, (with M. Lenza and G. Primiceri).

"The Effectiveness of Non-Standard Monetary Policy Measures: Evidence from Survey Data," 2014 (with Carlo Altavilla). Under revision for the **Journal of Applied Econometrics.**

"The Financial and Macroeconomic Effects of the OMT Announcements," 2014 (with Carlo Altavilla and Michele Lenza).

"The Low Frequency Effects of Macroeconomic News on Government Bond Yields," ," 2014, (with C. Altavilla and M. Modugno).

"Exploiting the Monthly Data Flow in Structural Forecasting," 2014 (joint with Francesca Monti and Lucrezia Reichlin). Under revision for the **Journal of Monetary Economics**.

"Money, Credit, Monetary Policy and the Business Cycle in the Euro Area" 2012, (with Michele Lenza and Lucrezia Reichlin).

"(Un)Predictability and Macroeconomic Stability," 2007, (joint with A. D'Agostino and P. Surico), CEPR Discussion Papers 6594.

"Trends and cycles in the Euro area: how much heterogeneity and should we worry about it?," 2006, (joint with L. Reichlin), Working Paper Series 595, European Central Bank.

"Tracking Greenspan: Systematic and Nonsystematic Monetary Policy Revisited," 2002 (joint with L. Reichlin and L. Sala), CEPR Discussion Papers 3550, C.E.P.R. Discussion Papers.

## Discussions and Comments

The decoupling of US and European economies: Evidence from Nowcasting (with J McMahon, L. Reichlin and S. Simonelli), **Vox**, 29 March 2013.

Have the US and European economies parted company? (with J McMahon, L. Reichlin and S. Simonelli), **Vox**, 2 May 2012.

"Comments on "Forecasting economic and financial variables with global VARs", 2009, (with Lucrezia Reichlin) ***International Journal of Forecasting***, vol. 25(4), pages 684-686.

Comment on "Can Parameter Instability Explain the Meese-Rogoff Puzzle?", 2010, in the ***NBER International Seminar on Macroeconomics***, eds. L. Reichlin and K. West, University of Chicago Press, pages 180-190.

Discussion of the paper "The ECB and the bond market", 2010, (with M. Lenza and L. Reichlin), in ***The Euro***, eds. Marco Buti, Servaas Deroose and Vitor Gaspar, Cambridge University Press.

"Is the UK still in recession?" (with L. Reichlin and S. Simonelli), ***Vox***, 23 November 2009.

"The euro hasn't changed European business cycles" (with M. Lenza and L. Reichlin), ***Vox***, 15 January 2009.

"Business cycles in the euro area" (with M. Lenza). ***Research Bulletin*** No. 5, DG Research, European Central Bank, March 2009.

Panel discussion on "Convergence or Divergence in Europe?," 2006, (with Anton Brender, Jean Pisani-Ferry and Riccardo Faini), In **Convergence *or Divergence in Europe?***, eds. O. De Bandt, H. Hermann, G. Parigi, Springer, pages 47-60.

## Professional Services

*Journal of Applied Econometrics,* Associate Editor.
*International Journal of Forecasting, Associate Editor.*
*Empirical Economics, Associate Editor.*
*Economic Policy,* Panel Member (2011-2013)
CEPR, member of the Euro Area Business Cycle Dating Committee (2012-2014).
Probabilistic Forecasting Institute (ProFI), Research Associate.

Refereeing for: Econometrica, American Economic Review, Review of Economic Studies, Review of Economics and Statistics, Journal of Econometrics, Journal of Monetary Economics, IMF Economic Review, International Journal of Economics, Journal of Applied Econometrics, Journal of the European Economic Association, Journal of Time Series Analysis, Journal of Money Credit and Banking, Journal of Economic Dynamics and Control, Journal of the American Statistical Association, Journal of Business and Economic Statistics, Oxford Bulletin of Economics and Statistics, Scandinavian Journal of Economics, Journal of Forecasting, Regional Science and Urban Economics. Empirical Economics, International Journal of Forecasting, Italian Research Evaluation Exercise, National Science Foundation of US, Social Sciences and Humanities Research Council of Canada, ECB Discussion Paper Series, Bank of England Working Paper Series, IMF Working Papers.

Co organizer of the Conference on "Real-Time Data Analysis, Methods and Applications," Federal Reserve Bank of Philadelphia, October 2014.

Co organizer of the 9th CIRANO-CIREQ Workshop on "Data Revision in Macroeconomic Forecasting and Policy," Montreal, October 2013.

Co organizer (with M. Hallin and S. Hormann) of the Workshop on "Recent Advances in Time Series and Econometrics," Brussels, September 2013.

Co organizer (with M. Hallin and S. Hormann) of the Workshop on "Recent Advances in Time Series and Econometrics," Brussels, September 2013.

Co organizer (with G. Persman, Hans Dewachter, R. Kollman, K. West, R. Wouters) of the Conference on ' Macroeconomics and Financial Intermediation: Directions since the Crisis', Belgian National Bank, Brussels, December 2011.

Co organizer (with R. Kollman, A. Scott and R. Wouters) of the EABCN Conference ' Advances in Business Cycle Research - Directions since the Crises', Belgian National Bank, Brussels, December 2010.

Co organizer (with F. Canova and A. Fisher) of the EABCN Workshop '' Estimation and Empirical Validation( of Structural Models for Business Cycle Analysis'', Swiss National Bank, Zurich, August 2006.

Co organizer (with J. Henry and R. Wouters) of the EABCN Workshop ''Needed: A Real-Time Database for the Euro Area'', National Bank of Belgium, Brussels, June 2005

Member of the Program Committee, "9th Annual CIRANO Workshop on Forecasting and Data Revision in Macroeconomics," Montreal, October 2013.

Member of the Program committee of the Econometric Society European meeting (ESEM), 2013: program committee.

Member of the Program committee of the joint congress of the European Economic Association and the Econometric Society European meeting (EEA-ESEM), 2012.

Member of the Program committee of the 25th (EC)^2 conference on "Advances in Forecasting": program committee.

Member of the Program committee of the 24th (EC)^2 conference on "The Econometric Analysis of Mixed Frequency Data": program committee.

Member of the Program committee of the 22th $(EC)^2$ conference on "Econometrics for Policy Analysis: After the Crisis and Beyond": program committee.

Member of the Program committee of the 17th $(EC)^2$ conference on "The Econometrics of Monetary Policy and Financial Decision-Making": program committee.

## Teaching

LUISS University of Rome: Time Series Econometrics (graduate/Master).

Universite' libre de Bruxelles: Econometrics (undergraduate), Time Series Econometrics (graduate/Master), Macroeconometrics (graduate/PhD).

Universite' libre de Bruxelles, Director of the Master in Economics.

Workshop on Nowcasting and Forecasting with Big Data, International Symposium of Forecasting, Rotterdam, June 2014.

Course on Advanced Forecasting Methods, State Bank of Vietnam, Fall 2014.

Course on Advanced Forecasting Methods, Central Bank of Azerbaijan, Fall 2014.

Universita' di Napoli "Federico II," Naples, Visiting Professor, 2013-2014

Economic Research South Africa (ERSA) and the School of Economics at the University of Pretoria, Training Workshop on Now-Casting, January 2013.

Short Course on Now-Casting, University of Pretoria, January, 2013.

Macroeconometrics, London Business School (Visiting Professor, 2009/10, 2010/11, 2011/12, 2011/13).

Macroeconometrics, The Graduate Institute, HEI Geneva (Visiting Professor, 2008/09, 2009/10, 2010/11, 2011/12).

Short Course on Advanced Time Series Analysis (European Commission, December 2010).

Short Course on Large Scale Time Series Econometrics (Central Bank of Ireland, November 2009).

Training School on Dynamic Factor Models for large panels of time series EABCN-Banque Nationale de Belgique, European Central Bank, Summer 2004.

## Other professional activities

Co-founder and Director of now-Casting.com, a web-based forecasting company, 2011-2014.

The Currency Exchange Fund (TCX): Member of the Macro Economic Advisory Committee, 2012-2014.

National bank of Belgium, Research Visitor, 2012-2013.

European Central Bank, Research Visitor, since 2012.

La Trobe University, Melbourne, Visiting Professor, 2011-2013.

Universite' libre de Bruxelles: Visiting professor, 2007 - 2009.

Scientific Coordinator of the Euro Area Business Cycle Network (EABCN), 2004/2006.

Norges Bank, Consultant for the construction of a model for short term forecasting of economic activity in Norway. Fall 2006/07.

Hong Kong Institute for Monetary Research. Visiting research fellow, Fall 2006/07.

Reserve Bank of New Zealand, Consultant for the construction of an Index of Core Inflation, Summer 2006.

European Central Bank (Research Department), Research Visitors Program, Summer 2005.

Bank of England, Visiting Scholar, Fall 2004.

## Seminar Presentations

Federal Reserve Bank of Cleveland, Bank of Canada, University of Pennsylvania, Goethe University, Bilkent University, Hong Kong University of Science and Technology, Queen Mary University, Central Bank of the Republic of Turkey, University of Rotterdam, University of Amsterdam, Vienna University of Technology, Oesterreichische Nationalbank, University of Cyprus, Banque de France; University of Leicester; LUISS Guido Carli University, Rome, Bank of England; University of Warwick; Federal Reserve Bank of Chicago; The Federal Reserve Bank of New York; University of Naples Federico II; University of Gent; Federal Reserve Bank of New York; University of Rome “Tor Vergata”; Universitat Autònoma de Barcelona; Universiteit Maastricht; Board of Governors of the Federal Reserve System; Columbia University, Now York; University of Rome “La Sapienza”; New York University; Norges Bank; Koç University, Istanbul; Institute for Advanced Studies, Vienna; Louvaine-La-Neuve - Institut de statistique ; Econometric Institute & Tinbergen Institute, Rotterdam; Helsinky Center of Economic Research; Ente Luigi Einaudi, Rome; European Central Bank; Université Libre de Bruxelles – ECARES; IGIER – Università Bocconi; Universidad Carlos III de Madrid; Bundesbank – CIF – ECB joint lunchtime seminars, Frankfurt.

## Conference Presentations

EC^2 conference on “Advances in Forecasting,” Barcellona, December, 2014.

Conference on “Advances in Applied Macro Finance and Forecasting,” Bilgi University, Istanbul, September 2014.

Eighth ECB Workshop on Forecasting Techniques, Frankfurt, June 2014.

34nd International Symposium on Forecasting, Rotterdam, June 2014.

Workshop on “The Econometric Analysis of Recurrent Events in Macroeconomics and Finance,” Rotterdam, June 2014.

EC^2 conference on The Econometric Analysis of Mixed Frequency Data, Cyprus, December, 2013.

14th IWH-CIREQ Macroeconometric Workshop, Halle (Germany), December 2013

Economic Policy 57th Economic Policy Panel, Vilnius, October 2013.

9th Annual CIRANO Workshop on Forecasting and Data Revision in Macroeconomics," Montreal, October 2013.

Forecasting Conference at the Econometric Institute in Rotterdam, May 2013

Workshop on High Dimensional Times Series in Macroeconomics and Finance, Vienna, May 2013.

3rd VALE – EPGE Global Economic Conference on "Business Cycles," Rio de Janeiro, May 2013.

Frontiers of Macroeconometrics, University College London, April 2013.

Advances in Econometrics Conference on Vector Autoregressive Models, Dallas, November 2012.

Economic Policy 56th Economic Policy Panel, Central Bank of Cyprus, Nicosia, November 2012.

The Annual Congress of the European Economic Association (EEA) and European Meeting of the Econometric Society (ESEM), Malaga, August 2012.

NBER Summer Institute, Boston, July 2012.

Sydney Econometric Theory Workshop, University of New South Wales, July 2012.

North American Meeting Econometric Society, Northwestern University, Evanston, June 2012.

32nd International Symposium on Forecasting, Boston, June 2012.

Annual Meeting of the Society for Economic Dynamics, Limassol, June 2012.

Workshop on Recent Theory and Applications of DSGE Models, Rotterdam, June 2012.

Seventh ECB Workshop on Forecasting Techniques - New directions for forecasting, May 2012.

Economic Policy 55th Economic Policy Panel, National Bank of Denmark, Copenhagen, April 2012.

Conference on Policy Responses to Commodity Price Movements, Central Bank of the Republic of Turkey and the International Monetary Fund, Istanbul, April 2012.

Conference on Bayesian Econometrics in Macroeconomics and Finance. Erasmus University Rotterdam, January 2012.

The 4th International Conference of the ERCIM Working Group on Computing & Statistics, University of London, December 2011

Conference on Forecasting the Business Cycle, Banque de France and International Institute of Forecasters, Paris, December 2011.

European Seminar on Bayesian Econometrics, ESOBE, Bruxelles, November 2011.

Riksbank Workshop on Nowcasting, Stockholm, November 2011.

Australasian Meeting of the Econometric Society, Adelaide, July 2011.

Handbook of Economic Forecasting Conference, Federal Reserve of St. Louis, May 2012.

The Royal Economic Society Conference 2011, Royal Holloway-University of London, April 2011.

Workshop on Densities, Forecasting and Communicating Uncertainty, Bank of Enland, April 2011.

Second Carlo Giannini Workshop in Econometrics, Einaudi Institute for Economics and Finance (EIEF), Rome, December 2010

Conference on High-Dimensional Econometric Modeling, Cass University, London, December 2010.

Conference on International Risk Sharing, Brussels, October 2010.

6th Colloquium on Modern Tools for Business Cycle Analysis: "The Lessons From Global Economic Crisis," Luxembourg, September 2010.

Econometric Society World Congress, Shanghai, August 2010

2010 Joint Statistical Meetings of the American Statistical Association, Vancouver, August 2010

Conference on ‘Advances in International Macroeconomics: Lessons from the Crisis’ (co-organized by the EU Commission and ECARES), Brussels, July 2010.

Sixth CSEF-IGIER Symposium on Economics and Institutions, Capri, June 2010

CEPR conference on International Business Cycles - Linkages, Differences and Implications, Magyar Nemzeti Bank, Budapest, June 2010.

CEPR / ECGI / IESE Conference on 'The Governance and Regulation of Financial Institutions Lessons from the Crisis', Madrid, June 2010

Fourth CIREQ Time Series Conference, Montreal, May 2010.

The Royal Economic Society Conference 2010, University of Surrey, March 2010.

6th Workshop on Forecasting Techniques Forecasting, Real time and Survey data, European Central Bank, Frankfurt am Main, March 2010.

ENTER Program Jamboree, Universite’ de Toulouse, February 2010.

Conference on “Economic Linkages, Spillovers and the Financial Crisis,” Banque de France, Paris; January 2010

Applied Econometrics and Forecasting in Macroeconomics and Finance Workshop, St. Louis FED, November, 2009

3rd International Conference on Computational and Financial Econometrics (CFE'09), Cyprus, October 2009.

Fifth CSEF-IGIER symposiym on Economics and Institutions, Capri, June 2009

North American Summer Meeting of the Econometric Society, June 2009.

Research Forum on “Recent Developments in DSGE Model, Bank of England, London, June 2009.

Seminar on Macroeconomics (ISOM), Cyprus, June 2009.

NBER conference on the Euro, Bocconi University, Milan, October 2008.

Workshop on "International Linkages,” the Asian Developments Bank, Tokyo, October 2008.

40th Annual Conference of the Money Macro and Finance Research Group, London, September 2008.

28th Annual Congress of the European Economic Association, Milan, August 2008.

Third Japanese-European Bayesian Econometrics and Statistics Meeting, Brescia, August 2008.

Conference on "Forecasting in Rio,” Rio de Janeiro, July 2008.

Annual Meeting of the Society for Economic Dynamics, Boston, July 2008.

Confererence on “The Euro Area, the Euro and the World Business Cycle,” Aix en Provence, July 2008.

Conference on "DSGE Models in the Policy Environment,” Bank of Italy, Rome, June 2008.

The 2008 World Congress on National Accounts and Economic Performance Measures for Nations, Washington D.C., May 2008.

EABCN workshop on Euro Area Data: Issues and Implications for Economic Analysis, Cambridge, March 2008.

5th Workshop on Forecasting Techniques “Forecast Uncertainty in Macroeconomics and Finance,” Frankfurt, November 2007.

Cleveland Workshop on Methods and Applications for Dynamic Stochastic General Equilibrium Models, Cleveland, October 2007.

EABCN workshop on Changes in Inflation Dynamics and Implications for Forecasting, Paris, September 2007.

62nd European Meeting of the Econometric Society, Budapest, August 2007.

22nd Annual Congress of the European Economic Association, Budapest, August 2007.

NBER SUMMER INSTITUTE 2007, Working Group on Forecasting & Empirical Methods in Macroeconomics & Finance, Boston, July 2007.

The 28th International Symposium on Forecasting, New York, June 2007.

13th Intl Conf on Computing in Economics & Finance, Montreal, June 2007.

Workshop on Nowcasting, Norges Bank, Oslo, June 2007.

European Summer Symposium in International Macroeconomics (ESSIM) 2007, Izmir, May 2007.

Workshop on “Factor Models in Theory and Practice,” Robert Schuman Centre for Advanced Studies, European University Institute, Florence, November 2006.

MMF2006: Money, Macro and Finance Research Group, 38th Annual Conference, University of York, September 2006.

EABCN Workshop ’’ Estimation and Empirical Validation of Structural Models for Business Cycle Analysis‘’, Swiss National Bank, Zurich, August 2006.

The 21th Annual Congress of the European Economic Association (EEA) and 61st European Meeting of the Econometric Society (ESEM), Vienna, August 2006.

Macroeconometrics and Model Uncertainty, Conference of Reserve Bank of New Zealand, CAMA, The Australian National University, Wellington, June 2006.

Australasian Meeting of the Econometric Society, Alice Springs, Northern Territory, Australia, July, 2006.

Macroeconometrics and Model Uncertainty, Conference of Reserve Bank of New Zealand, CAMA, The Australian National University, Wellington, June 2006.

Society For Computational Economics, 12th International Conference On Computing In Economics And Finance, Cyprus, June 2006.

Seminar on Macroeconomics (ISOM), Tallin, June 2006.

New developments in economic forecasting, 8th Bundesbank Spring Conference, Eltville, May 2006.

Conference to Honor the 25th Anniversary of Seminal Research by S. Beveridge and C. R. Nelson, Federal Reserve Bank of Atlanta, Atlanta, March 2006.

Flexible Statistical Analysis Adapted to Complex Data Structures, Fifth workshop of the IAP research network, Louvain-la-Neuve, March 2006.

Fourth workshop on Forecasting Techniques: Forecast Evaluation and Conditional Forecasts, European Central Bank, Frankfurt, December 2005.

Workshop on Macroeconomic Forecasting, Analysis and Policy with Data Revision, CIRANO, Montreal, October 2005.

The 20th Annual Congress of the European Economic Association (EEA), Amsterdam, August 2005.

Conference on ‘’Growth and cyclical asymmetries between France, Germany and Italy,” Banque de France, Paris, June 2005.

Conference on "What effects is EMU having on the euro area and its member countries?,” European Central Bank, Frankfurt, June 2005.

EABCN Workshop ’’Needed: A Euro Area Real-Time Database for the Euro Area‘’, National Bank of Belgium, Brussels, June 2005.

Conference in Memory of the Late Prof. Oved Yosha, Tel-Aviv University, January 2005.

EABCN Workshop on Recent Advances on Forecasting Combination, National Bank of Belgium, Brussels, November 2004.

EABCN Workshop on Business Cycle and Acceding Countries, Oesterreichische Nationalbank, Vienna, April 2004.

2nd Young Researchers Day on ‘’Many explanatory variables? A challenge for regression modelling’’, Louvain-La-Neuve, April 2001.

International Statistical Institute (ISI), 54th Session, Berlin, August 2003.

CEPR  workshop on ”Macroeconomics and Economic Geography,” Modena, May 2003.

CEPR Workshop on "Cities and Geography,” Paris, December 2002.

European Meeting of the Econometric Society, Venice, September 2002.

Conference “Common Features in Rio,” Rio de Janeiro, August 2002.

Latin-American Meeting of the Econometric Society, Sao Paolo, August 2002.

Brussels - York annual meeting in Statistics, York University, June 2002.

European Summer Symposium in International Macroeconomics (ESSIM), Tarragona, May 2002.

Societé Française de Statistique, XXIVes Journées de Statistique, Brussels, May 2002.

ENTER Program Jamboree 2002, Universite’ de Toulouse.

Workshop on Analysing Multivariate Dynamical Data, Dortmund University, November 2001.

ENTER Program Jamboree 2001, Mannheim University.