



Adam Smith
Business School

Workshop on Recent Advances in Econometrics
Monday 6 June 2022 – Kelvin Gallery, Adam Smith
Business School, University of Glasgow

*Agenda subject to change**
*Attendance by invitation only**

- 08.45 – 09.10** **Welcome and refreshments**
- 09:10 – 10:00** **Laura Liu, Assistant Professor, Indiana University Bloomington**
*Identification and Estimation of Average Partial Effects in
Semiparametric Binary Response Panel Models*
- 10:00 – 10:50** **Toru Kitagawa, Professor, Brown University and University
College London**
Policy Choice in Time Series by Empirical Welfare Maximization
- 10.50 – 11:15** **Break and refreshments**
- 11:15 – 12:30** **Frank Schorfheide, Professor, University of Pennsylvania,**
*On the Effects of Monetary Policy Shocks on
Earnings and Consumption Heterogeneity*
- 12.30 – 14.00** **Lunch**
- 14:00 – 14:50** **Dr Michele Lenza, European Central Bank, ECARES-ULB and
CEPR**
*How Does Monetary Policy Affect Income and Wealth Inequality?
Evidence from Quantitative Easing in the Euro Area*
- 14:50 – 15:40** **Dr Thomas Drechsel, University of Maryland**
Identifying Monetary Policy Shocks: A Natural Language Approach.
- 15:40 – 16:00** **Break and refreshments**
- 16:00 – 16:50** **Maximilian Schröder, PhD Candidate, BI Norwegian Business
School**
Nowcasting GDP with a large factor model space