

CAMP

Centre for Applied Macro-
and Petroleum economics



CAMP workshop on Uncertainty in Economics

BI Norwegian Business School, Room A2-080, Thursday 15 October 2015

The workshop is open for participation. Please register to Kari-Mette Sætersdal (kari-mette.satersdal@bi.no) if interested in attending.

09:00 – 10:00	“Bayesian Predictive Synthesis”: Mike West (Duke University)
10:00 – 10:30	Coffee Break
10:30 – 11:15	“Bayesian Nonparametric Calibration and Combination of Predictive Distributions”: Federico Bassetti (University of Pavia), Roberto Casarin (University of Venice) and Francesco Ravazzolo (Norges Bank and BI Norwegian Business School)
11:15 – 12:00	“Error Dressing Published Bid/Ask Curves and Predictive Distributions of the Nordpool Spot Price”: Alex Lenkoski (BigInsight), Anders Løland (BigInsight), Gunnhildur Steinbakk (BigInsight) and Ragnar Bang Huseby (BigInsight).
12:00 – 13:00	Lunch
13:00 – 13:45	“Approximating time-varying models with time invariant structure”, Fabio Canova (BI Norwegian Business School and Norges Bank) and Christian Matthes (Federal Reserve Bank of Richmond)
13:45 – 14:30	“The Value of News”: Vegard Larsen (BI Norwegian Business School and Norges Bank) and Leif A. Thorsrud (BI Norwegian Business School)

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