



Applied Macroeconometrics Workshop

5 December 2017

Center for Applied Macroeconomic Analysis (CAMA) and
Center for Applied Macro- and Petroleum Economics (CAMP)
Tasmanian School of Business and Economics, University of Tasmania

8:55-9:00	Warwick McKibbin	Welcome
Chair of the session: Joaquin Vespignani		
9:00-9:40	Hilde Bjornland CAMP, CAMA	The Shale Oil Boom and the U.S. Economy
9:40-10:20	Efrem Castlenuovo University of Melbourne, CAMA	Uncertainty-driven Co-movements in Booms and Busts: A Structural Interpretation"
10:20-10:40 Morning Tea		
Chair of the session: Renee Fry-McKibbin		
10:40-11:20	Giovanni Caggiano Monash University	Time-Varying Finance-Uncertainty Multiplier
11:20-12:00	Francesco Ravazzolo University of Bolzano, CAMP and CAMA	Oil and Fiscal Policy: A Panel Regime Switching Country Analysis
12:00-12:40 Lunch		
Chair of the session: Hilde Bjornland		
12:40-1:20	Beili Zhu CAMA, Crawford School	Forecasting the Real Price of Oil under Alternative Specifications of Constant and Time-varying Volatility
1:20-2:00	Nicholas Grosheny University of Adelaide	Cost Push Shocks, Trend Inflation, and the Great Moderation: An Alternative Interpretation
2:00-2:40	Renee Fry-McKibbin CAMA, CAMP	Recovery from Dutch Disease
2:40-3:00 Afternoon Tea		
Chair of the session: Francesco Ravazzolo		
3.00-3.40	Leif Anders Thorsrud Norges Bank	Asset Returns, News Topics, and Media Effects
3.40-4:20	Joaquin Vespignani University of Tasmania, CAMA	Global Commodity Prices and Global Stock Volatility Shocks: Effects Across Countries
4:20-5:00	Thomas Gundersen, CAMP	Oil Supply Shocks Reconsidered: A Disaggregation Approach

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