TENTATIVE Program

Workshop: The Economics of Risk

Collegio Carlo Alberto, Turin, 23-24 September 2024

Technical pre-conference workshop, ahead of the conference "Economics of Risk" hosted by ESM in Luxembourg on 26-27 September

Monday, September 23

8:30 – 8:55 Registration

8:55 – 9:00 Welcome

9:00 – 10:00 **Density forecasts of inflation: a quantile regression forest approach**
Michele Lenza (European Central Bank) with Ines Moutachaker (INSEE) and Joan Parades (CEPR)

10:00 – 11:00 **Measuring the Effects of Aggregate Shocks on Unit-Level Outcomes and Their Distribution**
Stephanie Ettmeier (University of Bonn) with Chi Hyun Kim (University of Bonn) and Frank Schorfeide (University of Pennsylvania)

11:00 – 11:30 Coffee Break

11:30 – 12:30 **Demand and Supply Drivers through the Lens of Distributions of Survey Expectations**
Sarah Mouabbi (Banque de France) with Jean-Paul Renne (University of Lausanne) and Adrien Tschopp (University of Lausanne)

12:30 – 13:30 **Higher-Order Moment Inequality Restrictions for SVARs**
Filippo Ferroni (FRB Chicago) with Philippe Andrade (FRB Boston) and Leonardo Melosi (University of Warwick)

13:30 – 14:30	Lunch
14:30 – 15:30	**Risk and Monetary Policy in a Data-Rich Model** **Haroon Mumtaz** (Queen Mary University) with Dario Caldara (Federal Reserve Board) and Molin Zhong (Federal Reserve Board)
15:30 – 16:30	**Exploring Monetary Policy Shocks with Large-Scale Bayesian VARs** **Dimitris Korobilis** (University of Glasgow)
20:00	Conference dinner

Tuesday, September 24

8:30 – 9:00	Registration
9:00 – 10:00	**Long run trends in short-maturity rates and term spreads** **Barbara Rossi** (Universitat Pompeu Fabra)
10:00 – 11:00	**Banking risk** TBA
11:00 – 11:30	Coffee Break
11:30 – 12:30	**The Macroeconomic Drivers of the Balance of Inflation Risks** **Leonardo Melosi** (University of Warwick) with Andrea De Polis (University of Strathclyde) and Ivan Petrella (Collegio Carlo Alberto)
12:30 – 13:30	**Natural Disasters and Macroeconomic Tail Risks** TBA

Organizing Committee: Luca Gambetti (Collegio Carlo Alberto), Giulia Gitti (Collegio Carlo Alberto), Ivan Petrella (Collegio Carlo Alberto and Warwick Business School), Federico Ravenna (Collegio Carlo Alberto)

Contact: datalab@carloalberto.org