STUDY CENTER
GERZENSEE

FAREWELL WORKSHOP

PROF. MARK W. WATSON

March 17, 2023

PROGRAM

13:05 and 13:35	Shuttle buses from Wichtrach railway station
	Arrival of participants
13.55	Welcoming speech
14:00-14:30	**A measure of core inflation for Switzerland** Rachel Arulraj-Cordonier, BIS Innovation Hub and Swiss National Bank
14:30-15:00	**What Drives Long-Term Interest Rates? Evidence from the Entire Swiss Franc History 1852-2020** Daniel Kaufmann and Rebecca Stuart, University of Neuchâtel, Niko Hauzenberger, University of Salzburg, and Cédric Tille, Graduate Institute for International and Development Studies
15:00-15:30	**Dynamic Factor Models with Common (Drifting) Stochastic Trends** Sylvia Kaufmann, Study Center Gerzensee, and Rodney W. Strachan, University of Queensland
15:30-16:00	Coffee Break
16:00-16:30	**Renting Hedges Wage Risk** Lorenz Kueng, University of Lugano, Lee Lockwood, University of Virginia, Pinchuan Ong, National University of Singapore, and Scott Baker, Northwestern University
16:30-17:00	**A Mixed-Frequency VAR Model with Closed Form Solution** Heiner Mikosch, ETH KOF Zurich
17:00-17:30	**Spatial Unit Roots** Ulrich Mueller and Mark Watson, Princeton University
18:00-18:30	Cocktail and speeches (Foyer at Castle)
18:30	Dinner incl Speeches (Orangerie)
22:00	Shuttle bus to Bern railway station