

CAMA Newsletter

Centre for Applied Macroeconomic Analysis Crawford School of Public Policy

Issue No 41

From the Director



Thank you to everyone who has submitted papers to the <u>CAMA working paper series</u>. Statistics for papers published in 2018 are available <u>online</u>. If you would like to submit a new paper please contact your program director or CAMA.

Warwick McKibbin Director

New working papers

Chan JCC, Eisenstat E, Hou C, Koop G, Composite likelihood methods for large Bayesian VARs with stochastic volatility, May 2018

Chan JCC, Jacobi L, Zhu D, <u>How sensitive are VAR forecasts to prior hyperparameters?</u> An automated sensitivity analysis, May 2018

Miranda-Pinto J, Young ER, <u>Flexibility and frictions in multisector models</u>, May 2018

Haque Q, Groshenny N, Weder M, <u>Do we really know that US</u> monetary policy was destabilizing in the 1970s?, May 2018

Janda K, <u>Slovak electricity market and the merit order effect of photovoltaics</u>, May 2018

Day C, Population and house prices in the United Kingdom, May 2018

Smith C, Thoenissen C, <u>Migration and business cycle dynamics</u>, May 2018

McKibbin W, Panton A, <u>25 years of inflation targeting in Australia: Are there better alternatives for the next 25 years?</u>, May 2018

Bruns SB, Konig J, Stern DI, <u>Replication and robustness analysis of 'energy and economic growth in the USA: a multivariate approach'</u>, April 2018

McKibbin W, Triggs A, Modelling the G20, April 2018

Cross JL, Hou C, Poon A, April 2018, <u>International transmissions of aggregate macroeconomic uncertainty in small open economies: An empirical approach</u>, April 2018

Tyers R, Zhou Y, April 2018, <u>Deflation forces and inequality</u>, April 2018

Hou C, Nguyen BH, April 2018, <u>Understanding the US natural gas</u> market: A Markov switching VAR approach, April 2018

Events

Australasian Development Economics Workshop 2018, Australian National University, 6–7 June 2018.

Sheffield Workshop on the Macroeconomics of Migration, Sheffield, UK, 11 June 2018.

First Behavioral Macroeconomics Workshop: New Approaches to Macro-Financial Instability and Inequality, University of Bamberg, Germany, 15-16 June 2018.

Global Economy: Looking
Forward and Looking Back on
Technology and Macroeconomic
Policy, The Australian National
University, 20-21 August 2018.
Participation by invitation only.
Please contact
cama.admin@anu.edu.au if you
are interesting in attending.

Conference on cross-country analysis of retirement, health, and wellbeing and a special issue of the Journal of the Economics of Ageing, University of Southern California, 29 Oct - 30 Oct 2018.

2018 Melbourne Institute

Macroeconomic Policy Meeting,

Melbourne Institute, 4-5 October

2018.

CEPR International
Macroeconomics and Finance
(IMF), Brussels, 15-16 November
2018. Submission deadline 22
June.

5th Workshop of the Australasian Macroeconomics Society (WAMS), New Zealand, 28-29 November 2018.

Reserve Bank of New Zealand Conference on Macro-Finance, New Zealand, 13-14 December 2018. Submission deadline 10 August.

Members

Finance and the Macroeconomy program and Model Uncertainty and Macro-Econometrics program

Recent publications

Congratulations to all the CAMA members who have published since our last newsletter. Visit the <u>CAMA website</u> for full details on these publications.

Bhattacharya P, Journal of Forecasting

Boshi M, Italian Journal of Public Economics

Libich J, International Journal of Central Banking, and Journal of Economic Surveys

Makin A, Economic Notes

Mohaddes K, Economic Modelling

Nguyen BH, Energy Economics, and Economic Record

Ratti RA, Energy Economics

Siklos P, Emerging Market Finance and Trade

Ueda K, *Journal of Money, Credit & Banking*, and *Japanese Economic Review*

Valadkhani A, Energy Economics, and Applied Economics

Yakita A, Studies in Applied Economics, and Review of Development Economics

Other publications

Makin A, 2018, The Limits of Fiscal Policy, Palgrave Macmillan, UK.

Oldani C and Wouters J (eds.), 2018, *The G7, Anti-Globalism and the Governance of Globalization*, Taylor and Francis, ISBN 9781138583627 (in press September).

Oldani C, 2018, *Reversing the nationalism of global finance*. In: (edited by): Kirton John J, G7 Canada the Charlevoix Summit. p. 56-59, LONDON:GT media

Özer Karagedikli, Reserve Bank of New Zealand

Commodities and the Macroeconomy program

<u>Bao Nguyen</u>, The Australian National University

Media

The Perils of Nationalism in Global Finance by **Chiara Oldani**, Global Policy Journal, 29 May 2018.

News

Timo Henckel presented a lecture on Behavioural Macroeconomics at the Department of Prime Minister and Cabinet on Tuesday 10 April. This lecture was part of BETA Lecture Series.

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