



The University of Manchester

Advances in Macroeconometrics

16 May 2025 — [AMBS, G.018](#)

Programme

Schedule		
Time	Session	Details
09:45 – 10:05	Coffee / Pastries	
10:05 – 10:10	Welcome	
10:10 – 11:10	Niko P. Hauzenberger (Strathclyde)	<i>Gaussian Process Dynamic Factor Model</i> (w/ Chernis, Mumtaz, Pfarrhofer)
11:10 – 12:10	Raffaella Giacomini (UCL)	<i>Perceived Shocks and Impulse Responses</i> (w/ Lu, Smetanina)
12:10 – 13:40	Lunch @ Christie's Bistro	
13:40 – 14:40	Michele Lenza (ECB)	<i>Do We Need Firm Data to Understand Macroeconomic Dynamics?</i> (w/ Savoia)
14:40 – 15:40	Annika Camehl (Erasmus)	<i>Micro-based SVAR Identification</i> (w/ Schröder)
15:40 – 16:00	Break with coffee and pastries	
16:00 – 17:00	Zhongjun Qu (Boston U)	<i>Fitting Dynamically Misspecified Models: An Optimal Transportation Approach</i> (w/ Forneron)
17:00 – 18:00	Aubrey Poon (Kent)	<i>Modeling and Forecasting Count Data with Vector Autoregressions</i>
19:00+	Dinner @ Armenian Taverna	

Contact: Yizhou (Kyle) Kuang

yizhou.kuang@manchester.ac.uk