

# First Annual Joint Research Day on Quantitative Tools for Monitoring Macroeconomic and Financial Conditions

Organized by the Federal Reserve Banks of Atlanta and New York  
at the Federal Reserve Bank of New York

February 22, 2019

- 8:15am      **Registration and Continental Breakfast**
- 8:40am      **Opening Remarks**  
**Raphael Bostic**, Federal Reserve Bank of Atlanta
- 9:00am      **Central Bank Monitoring of Economic and Financial Conditions**  
Chair: **Christopher Sims**, Princeton University
- Presentations:  
**Paula Tkac**, Federal Reserve Bank of Atlanta  
**Beverly Hirtle**, Federal Reserve Bank of New York [slides](#)
- Discussions:  
**Huw Pill**, Goldman Sachs [slides](#)  
**Giorgio Primiceri**, Northwestern University [slides](#)
- Floor discussion  
Concluding remarks by the chair
- 10:30am     **Coffee Break**
- 11:00am     **Market Participants' Monitoring of Economic and Financial Conditions**  
Chair: **Sydney Ludvigson**, New York University
- Presentations:  
**Juan Antolin-Diaz**, Fulcrum Asset Management [slides](#)  
**Jan Hatzius**, Goldman Sachs [slides](#)
- Discussions:  
**Jesus Fernandez-Villaverde**, University of Pennsylvania [slides](#)  
**Simon Gilchrist**, New York University [slides](#)
- Floor discussion  
Concluding remarks by the chair

- 12:30pm **[Luncheon and Speech](#)**  
**Simon Potter**, Federal Reserve Bank of New York
- 2:00pm **Using Survey Data to Monitor Economic and Financial Conditions**  
Chair: **Jun Pan**, Massachusetts Institute of Technology
- Presentations:  
**David Altig**, Federal Reserve Bank of Atlanta [slides](#)  
**Giorgio Topa** and **Wilbert van der Klaauw**, Federal Reserve Bank of New York
- Discussions:  
**Laura Rosner**, MacroPolicy Perspectives [slides](#)  
**Carlos Viana de Carvalho**, Banco Central do Brazil [slides](#)
- Floor discussion  
Concluding remarks by the chair
- 3:30pm **Coffee Break**
- 4:00pm **Scenario Analysis and Risk Assessment**  
Chair: **Mark Watson**, Princeton University
- Presentations:  
**Marco Del Negro**, Federal Reserve Bank of New York [slides](#)  
**Andreas Lehnert**, Federal Reserve Board [slides](#)
- Discussions:  
**Andrew Hollenhorst**, Citigroup  
**Frank Smets**, European Central Bank [slides](#)
- Floor discussion  
Concluding remarks by the chair
- 5:30pm **Closing Remarks**  
**John Williams**, Federal Reserve Bank of New York
- Cocktail Reception immediately follows the conclusion of the workshop in the West Wing, 1<sup>st</sup> Floor

**Organizers:**

Domenico Giannone, Federal Reserve Bank of New York  
Tao Zha, Federal Reserve Bank of Atlanta