Graduate school and Institute for economic research of Erasmus University Rotterdam, University of Amsterdam and VU Amsterdam

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ECONOMETRICS LECTURES SERIE ROTTERDAM

Announcements and Markets: A Mixed Frequency Structural Estimation

LECTURES
May 15 – 16, 2023

WORKSHOP
May 17, 2023

Sydney C. Ludvigson

(New York University)

The lectures 2023 introduce the audience to a "mixed-frequency structural approach" for measuring market reaction to news. It allows for the integration of a high-frequency event study into a mixed-frequency structural model where agents are faced with genuine news shocks. The empirical strategy also proposes an innovative way of modeling expectations in the presence of structural breaks (rather than recurrent regime switching). In the lectures, Professor Ludvigson will apply the mixed-frequency structural approach to central bank news. Yet, applications can address the reasons for jumps in markets or other types of returns and indices around any kind of news.

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