Forthcoming Events

[Event 1]
Conference on Commodity Price Volatility, Past and Present
29-30 November
Australian National University

[Event 2]
Workshop on Macroeconomic Dynamics 2012
27-28 September
University of Sydney

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Past Events

Simon Price put together an interesting workshop at the Bank of England on “Understanding Commodity and Oil Prices” in April.

The NBER East Asian Seminar in Economics in Taipei was attended by Jakob Madsen who represented CAMA

Welcome to Edition 13 of the CAMA Newsletter. In this issue, we would like to thank Professor Steve Dowrick, a founding program co-director of the Growth and Development Program. Steve is leaving us after a period of illness and we wish him the very best.

The format of the CAMA newsletter and website has changed to accommodate the increasing number of working papers from the CAMA community. We hope that you find some interesting reading through the links.

Also for celebration is the one year anniversary of the Pro-Pol project shadowing the RBA interest rate decision. The shadow board comments are now available on the website.

On November 29-30 the Centre for Economic History and CAMA will run a conference on Commodity Price Volatility Past and Present. Please drop us a line if you are interested in attending. Parliament is sitting in Canberra that week so register your interest and book your accommodation early.

Renee Fry McKibbin
CAMA Director

New CAMA Associates

Behavioural Macroeconomics Program

Jakub Kielbasa, The Australian National University (Doctoral Student Associate)

Paul de Grauwe, The London School of Economics and Political Science

Climate Change and Energy Program

Adele Morris, The Brookings Institution

Karel Janda, University of Economics - Prague
CAMA Working Papers

35/2012: Kripnner L, Measuring the Stance of Monetary Policy in Zero Lower Bound Environments

34/2012: Furlanetto F and Groshenny N, Matching Efficiency and Business Cycle Fluctuations

33/2012: Snowberg E, Wolfers J and Zitzewit E, Prediction Markets for Economic Forecast


31/2012: Pontines V and Siregar R, Episodes of Large Exchange Rate Appreciations and Reserves Accumulations in Selected Asian Economies: Is Fear of Appreciations Justified?


29/2012: Kristoufek L, Janda K and Zilberman D, Correlations between biofuels and related commodities: A taxonomy perspective

28/2012: Aadland and Shaffer S, Time Compression


25/2012: Coatney K and Shaffer S, Corerced Reciprocal Dealing and the Leverage Theory


23/2012: Shaffer S, Bank Failure Risk: Different Now?

22/2012: Shaffer S, Reciprocal Deposits and Incremental Bank Risk

21/2012: Kumru CS and Piggott J, Optimal Capital Income Taxation with Means-Tested Benefits

20/2012: Boshi M, d'Addona S, Goenka A, Testing External Habits in an Asset Pricing Model

19/2012: Benati L, Lubik TA, Sales, Inventories, and Real Interest Rates: A Century of Stylized Facts

Finance and the macroeconomy Program
Sandra Eickmeier, Deutsche Bundesbank

Globalisation and Trade Program
Xiaolin (Sylvia) Xiao, University of Technology, Sydney (Doctoral Student Associate)

Macroeconomic Theory Program
Wilfredo Maldonado, Catholic University of Brasilia

CAMA welcomes new associates. Applications can be sent to program directors with a CV and statement of interest in their chosen program.

Visitors
For the complete list of visitors in 2012, please visit the CAMA website:

CAMA Programs
For further information, please visit the CAMA website:

If you have any new publications, events, contributions to public debate, stories or updates on what is going on in your program that you would like to share with the CAMA community, please send an email to cama.admin@anu.edu.au
18/2012: Chan J and Eisenstat E, *Marginal Likelihood with the Cross-Entropy Method*


16/2012: Dungey M, Jacobs JPAM, Tian J and vanNorden S, *On the correspondence between data revision and trend-cycle decomposition*

15/2012: Tyers R, *Looking Inward for Transformative Growth in China*

14/2012: Giraitis L, Kapetanious G and Price P, *Adaptive Forecasting in the Presence of Recent and Ongoing Structural Change*

13/2012: Chan JCC, Strachan R, *Estimation in Non-Linear Non-Gaussian State Space Models with Precision-Based Methods*

If you would like to submit a paper for inclusion in the CAMA working paper series, please email your submission to camadmin@anu.edu.au for consideration.

» read more

**Publications**

**The Behavioural Macroeconomics Program:**


**The Finance and Macroeconomy Program:**


**The Macroeconomic Theory Program:**


**The Macroeconomic Theory Program:**


**The Macroeconomic Theory Program:**


**The Macroeconomic Policy Frameworks Program:**


**The Macroeconomic Policy Frameworks Program:**


**The Model Uncertainty and Macro-Econometrics Program:**

The Multi-Country Models and Methods Program:


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