



Workshop on Frequency Domain Research in Macroeconomics and Finance

Helsinki, October 20-21, 2011.

Frequency domain methods are not regularly applied in economics, and yet there are now many different techniques available that allow us to analyze economic behavior at different cycle lengths or frequency responses, and the interactions between them. Frequency domain methods are particularly relevant in macroeconomics where the time horizon for event transmission and policy changes is important and difficult to capture with standard empirical techniques. The most obvious applications of frequency domain techniques in macroeconomics centre around the dynamics of economic growth, the relationship between money and prices, inflation dynamics and financial market integration.

The main objective of this workshop is to share innovative macroeconomic research using frequency domain methods and also to initiate greater collaboration between economists who work in this area. A broader objective will be to demonstrate the usefulness of these techniques in empirical macroeconomics so as to generate wider acceptance of these techniques.

The conference will be held at the premises of the Bank of Finland in Helsinki on October 20-21, 2011. We will be able to cover travel costs (economy class) and accommodation in Helsinki for academic paper presenters.

The submitted papers will be reviewed for selection by a scientific committee consisting of Jouko Vilmunen (Head of Research, Bank of Finland), Patrick Crowley (Professor, Texas A&M University – Corpus Christi) and Christian Richter (Professor, Royal Docks Business School, University of East London and INFER).

The deadline for submission of complete papers or detailed abstracts is June 15, 2011. Abstracts should contain details on subject to be investigated, methodology and expected findings. Decisions on selected papers will be made by July 15 and all papers will be due by October 1st.

Please send complete papers or detailed abstracts to Marjut Salovuori at marjut.salovuori@bof.fi and copy to Jouko Vilmunen at jouko.vilmunen@bof.fi by June 15th.