TÜRKİYE CUMHURİYET MERKEZ BANKASI

EUROPEAN CENTRAL BAI
EUROSYSTEM

Conference on

Modelling International Linkages and Spillovers

October 3-4 2013, İzmir-Turkey

The Central Bank of the Republic of Turkey jointly with the European Central Bank is organizing a conference on " Modelling International Linkages and Spillovers" on October 3-4, 2013 in İzmir, Turkey. The organisation committee, which comprises Prof. Fabio Canova (European University Institute), Mustafa Kilinc (Central Bank of the Republic of Turkey), Filippo di Mauro (ECB), Paolo Pesenti (Federal Reserve Bank of New York) and Livio Stracca (ECB) would welcome contributions on, in particular, the following topics:

1. Modelling international linkages from a theoretical perspective; key channels of transmission (real and financial);
2. Modelling and empirical identification of spillovers and transmissions (real, financial and policy) between advanced and developing countries;
3. Challenges associated to the estimation of open economy DSGE models;
4. Time series models applied to the analysis of cross border transmission, such as PVAR and GVAR models;
5. Gravity models;
6. Network analysis applied to cross border linkages and spillovers;
7. Intra-euro area spillovers;
8. Modelling contagion and the transmission of extreme events;
9. Policy implications stemming from increased interdependence.

Deadline for the submission of extended abstract: March 31, 2013

Deadline for the submission of full paper: June 30, 2013

Submit extended abstracts to (cbrt.conference@tcmb.gov.tr) and (intlink@ecb.europa.eu

For any questions please refer to Mr. Livio Stracca (livio.stracca@ecb.int) or Mr. Mustafa Kilinc (mustafa.kilinc@tcmb.gov.tr).