

**EABCN-Banque de France Joint Conference on
Advances in causal inference for macroeconomic
policies**

16-17 April 2026

Hosted by the Banque de France, Paris

Day 1 – 16 April 2026

Welcome Coffee: 9:00 – 9:30

Session 1: Identification in Structural VARs

9:30 – 11:00

1. **Annika Camehl** (Erasmus University Rotterdam) – *Micro-based SVAR Identification*
Discussant: Ed Manuel (London School of Economics)
2. **Paul Ho** (Federal Reserve Bank of Richmond) – *Max-Share Misidentification*
Discussant: Michele Piffer (Bank of England)

Keynote Speaker

11:00 – 12:00

Regis Barnichon (San Francisco Fed and CEPR) - *Humble VARs*

Lunch Break: 12:00 – 13:30

Session 2: Monetary Policy Shock Identification

13:30 – 15:00

1. **Luís Fonseca** (European Central Bank) – *A Statistical Approach to Identifying ECB Monetary Policy*
Discussant: Utso Pal Mustafi (Frankfurt School of Finance)
2. **Daniel Kaufmann** (University of Neuchâtel) – *Measuring Monetary Policy Shocks*
Discussant: Christopher Sutherland (Bank of Canada)

Coffee Break: 15:00 – 15:30

Session 3: Frequency and Aggregation in Macro Analysis

15:30 – 17:00

1. **Tatevik Sekhposyan** (Texas A&M University & CEPR) – *The Relevance of Temporal Aggregation for the Propagation of Macroeconomic Shocks*
Discussant: Alessandro Franconi (Banque de France)
2. **Anna Simoni** (CREST, CNRS, Ecole Polytechnique, ENSAE) – *Impulse Response Function with Functional Approaches and Mixed-Frequency Data*
Discussant: Jonas Striaukas (Copenhagen Business School)

Dinner (by invitation only): 19:00

Day 2 – 17 April 2026

Welcome Coffee: 9:00 – 9:30

Session 4: Methodological Challenges

09:30 – 11:00

1. **Fabio Canova** (BI Norwegian Business School & CEPR) – *Low Frequency Movements and VAR Analyses*
Discussant: Giovanni Nicolo (Federal Reserve Board)
2. **Karel Mertens** (Federal Reserve Bank of Dallas & CEPR) – *Weak Instrument Bias in Impulse Response Estimators*
Discussant: Luca Fanelli (University of Bologna)

Coffee Break: 11:00 – 11:30

Session 5: Monetary Policy

11:30 – 12:15

1. **Matthias Meier** (University of Mannheim & CEPR) – *The Systematic Origins of Monetary Policy Shocks*
Discussant: Burcin Kisacikoglu (Bilkent University & CEPR)

Lunch & Closing Remarks: 12:15 – 14:00