

Centre for Latin American Monetary Studies – Banco de la República – IDB Financial Stability and Development Group

Workshop on inflation expectations, their measurement and degree of anchoring

México city, September 14-15, 2017
PROGRAM

Thursday, September 14

8:30 am – 9:00 am	Registration
9:00 am – 9:30 am	Opening Session Dr. Fernando Tenjo Galarza. General Director CEMLA María Cristina Griffa Diaz. Financial Stability and Development Group (FSD). IADB Alexander Guarín López. Researcher Banco de la República Colombia
9:30 am – 10:15 am	Argentina Forecasting Inflation in Argentina <i>Maximiliano López Aguirre</i>
10:15 am – 11:00 am	Nicaragua Inflation Forecasting: The case of Nicaragua <i>Juan Carlos Treminio</i>
11:00 am – 11:15 am	Break
11:15 am – 12:00 am	Bank for International Settlements (BIS) Anchoring of inflation expectations in Latin America <i>Rocio Gondo</i>
12:00 pm – 12:45 pm	Dominican Republic Anchoring of Inflation Expectations in the Dominican Republic: Evidence based on survey data <i>Miguel Jimenez</i>
12:45 pm – 2:30 pm	Lunch
2:30 pm – 3:15 pm	Uruguay New information and inflation expectations among firms <i>Serafín Franche</i>

3:15 pm – 4:00 pm	Paraguay Formation and evolution of inflationary expectations in Paraguay <i>Pablo Alonso</i>
4:00 pm – 4:15 pm	Break
4:15 pm – 5:00 pm	Brazil A New Credibility Index for Central Banks using Kalman Filter: Exploring Several Dimensions of Inflation Anchoring <i>Fernando Nascimento de Oliveira</i>

Friday, September 15	
9:00 am – 9:45 am	Argentina MIDAS Modeling for Core Inflation Forecasting. <i>Luis Libonatti</i>
9:45 am – 10:30 am	Guatemala Evaluation of Inflation Forecasting Models in Guatemala <i>Héctor Valle</i>
10:30 am – 10:45 am	Break
10:45 am – 11:30 am	Costa Rica Inflation rigidities and rationality on inflation expectations of Costa Rica agents <i>Alonso Alfaro Ureña</i>
11:30 am – 12:15 pm	España Extraction of Inflation Expectations from Financial Instruments <i>Jose Manuel Marquez – Ricardo Gimeno</i>
12:15 pm – 2:15 pm	Lunch

2:15 pm – 3:00 pm	Mexico Fiscal Policy and Inflation: Understanding the Role of Expectations in Mexico <i>Bernabé López Martín</i>
3:00 pm – 3:45 pm	CEMLA Did the Introduction of Inflation Targeting Represent a Regime Switch of Monetary Policy in Latin America? <i>Alberto Ortiz</i>
3:45 pm – 4:00 pm	Break
4:00 pm – 4:45 pm	Colombia Forecasting inflation expectations from the CESifo World Economic Survey: an empirical application in inflation targeting countries. <i>Héctor Zárate</i>