IWH
Halle Institute for Economic Research
Member of the Leibniz Association

CIREQ
Centre interuniversitaire de recherche en économie quantitative

MARTIN-LUTHER-UNIVERSITÄT HALLE-WITTENBERG

GW H.O. Stekler Research Program on Forecasting

CALL FOR PAPERS

27th IWH-CIREQ-GW Macroeconometric Workshop: Identifying Macroeconomic Dynamics – Advances in VAR Methods and Applications

on December 8th and 9th, 2026 in Halle (Saale), Germany

This workshop provides a forum for the discussion of recent advances in empirical and applied macroeconometric modelling, with a particular emphasis on vector autoregressive (VAR) models and the identification of causal effects in multiple time series models. We invite submissions of both theoretical and applied papers covering a broad range of topics in time series econometrics and macroeconomics, including structural VARs, Bayesian VARs, local projections, identification techniques, forecasting, and empirical applications in monetary, fiscal, and financial economics. Each day of the workshop will feature a keynote lecture, alongside contributed paper sessions, discussions, and poster presentations.

Keynote lectures are given by:

Martin Bruns (University of East Anglia)

Daniel J. Lewis (University College London)

The workshop fee for participants is EUR 150 (reduced fee for PhD students EUR 125). The fee covers conference materials, coffee breaks, lunch breaks and the conference dinner (Tuesday). Please note that all participants have to cover their accommodation and travel expenses themselves.

Information on previous IWH-CIREQ-GW Macroeconometric Workshops can be found here.

Please submit your paper or an extended abstract in PDF format along with information on paper title, name(s) of author(s) and contact details to the CONVERIA submission portal.

The submission deadline is September 30, 2026. Authors will be informed latest by October 15, 2026.

Registration will be possible from October 15, 2026.

We assume that by submitting your paper and personal data, you agree that this information will be used exclusively for purposes of conference planning. The data and your paper will be passed to the scientific committee for the review process. After the conference, these data will be deleted.

Conference language:
English

Contact:
Katja Heinisch
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Scientific committee:
Neil R. Ericsson (The George Washington University), Jean-Marie Dufour (IWH, McGill University and CIREQ), Katja Heinisch (IWH), Oliver Holtemöller (IWH and Martin-Luther-University Halle-Wittenberg), Boreum Kwak (Soongsil University)

www.iwh-halle.de/en/

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