



29th November – 1st of December 2021

**South African Modelling Network
(SAMNET)**

Virtual Workshop

New Developments in Macroeconomics
Exchange Rate, Expectations, Commodities,
Inflation Target

Organizer

Nicola Viegi – University of Pretoria, SAMNET

Announcement

In the 3rd SAMNET workshop we are going to explore innovation in macroeconomic analysis of interest for monetary policy making. In particular South African and international researchers are invited to submit papers related to the topic of the workshop. In particular we are looking for contributions in the areas of Exchange Rate economics, Commodity Markets, expectations formation and Inflation Targeting design management.

The deadline for paper submission is the 31st of October 2021.

Please email nicola.viegi@up.ac.za for paper submission.

Keynote speakers

Christiane Baumeister - Robert and Irene Bozzone Professor, University of Notre Dame.

Measuring Market Expectations

Prior to joining the Economics Department at Notre Dame in 2015, Christiane Baumeister was a Principal Researcher in the International Economic Analysis Department at the Bank of Canada. Her research interests include empirical macroeconomics, energy economics, applied time series econometrics and monetary economics. She has published scholarly articles in a number of journals including *Econometrica*, the *American Economic Journal: Macroeconomics*, the *International Economic Review*, the *Journal of Business and Economic Statistics* and the *Journal of Applied Econometrics*. She is a Research Affiliate at the Centre for Economic Policy Research and has been a visiting research scholar at the International Monetary Fund, the Banque de France, the University of California at San Diego, and the NIFE research center in economics.

Vania Stavrakeva - Assistant Professor of Economics, London Business School.

A Fundamental Connection: Exchange Rates and Macroeconomic Expectations

Her research interests include international finance, macroeconomics, macro-finance and financial sector regulation. She holds a PhD in economics from Harvard University. She has extensively studied exchange rate determination and how monetary policy, macroeconomics news and beliefs impact exchange rate movements. Within these topics, she has examined questions such as: How does monetary policy impact exchange rates and what changed over the Global Recession and why? What is the source of heterogeneity of beliefs and positions in forex derivative markets? What makes a currency a safe heaven currency – i.e. it appreciates during bad times?