CAMF Centre for Applied Macro-Finance University of York

BANK OF ENGLAND

UNIVERSITY of York

9th Asset Pricing Workshop

4 and 5 July 2022 - Alan Maynard Auditorium (University of York)

Day 1 – Monday, July 4th 2022

10.45	Registration and coffee
11.00	**Session 1**
	Sarah Mouabbi (Banque de France) Debt-Stabilizing Properties of GDP-Linked Securities: A Macro-Finance Perspective [Paper] (with Jean-Paul Renne and Jean-Guillaume Sahuc) Discussant: Marta Szymanowska (Erasmus University Rotterdam)
	Stephen Schaefer (LBS) Bond Risk Premia: The Information in (Really) Long Term Rates [Paper] (with Andrea Berardi and Roger Brown) Discussant: Ilaria Piatti (Queen Mary)
12.30	Lunch
13.30	**Keynote Talk**
	Michael Bauer (Universität Hamburg) Interest rates skewness and biased beliefs [Paper] (with Mikhail Chernov)
14.30	Coffee break
14.45	**Session 2**
	Weining Wang (University of York) Beta-Sorted Portfolios (with Matias Cattaneo and Richard K. Crump) Discussant: Abderrahim Taamouti (University of Liverpool)
	Paolo Zaffaroni (Imperial College London) What is missing in asset pricing factor models [Paper] (with Massimo Dello Preite, Raman Uppal, and Irina Zviadadze) Discussant: Peter Smith (University of York)
16.15	Coffee break
16.30	**Session 3**
	Robert Czech (Bank of England) FX option volume [Paper] (with Pasquale Della Corte, Shiyang Huang and Tianyu Wang) Discussant: Gino Cenedese (Fulcrum Asset Management)
	Alex Kostakis (University of Liverpool) Pricing Event Risk: Evidence from Concave Implied Volatility Curves [Paper] (with Lykourgos Alexiou, Amit Goyal and Leonidas Rompolis) Discussant: Arie Gozluklu (Warwick Business School)

Day 2 – Tuesday July 5th 2022

9.15	Coffee and welcome back
9.30	**Session 4**
	Daniele Bianchi (Queen Mary University of London) Understanding Momentum Crashes (with Andrea Depolis and Ivan Petrella) Discussant: Iryna Kaminska (Bank of England)
	Svetlana Bryzgalova (LBS) Missing Financial Data [Paper](with Sven Lerner, Martin Lettau and Markus Pelger) Discussant: Alex Kontoghiorghes (Bank of England)
11.30	Coffee
11.40	**Keynote Talk**
	Carlo Favero (Bocconi University) Monetary Policy and Bond Prices with Drifting Equilibrium Rates [Paper] (with Alessandro Melone and Andrea Tamoni)
12.40	Close and lunch

Workshop organisers: Laura Coroneo (University of York), Adam Golinski (University of York), Iryna Kaminska (Bank of England) and Peter Spencer (University of York). More info at Asset Pricing Workshop. To attend online register here.