

Asset Pricing Workshop

The Auditorium
Alcuin Research Resource Centre
University of York

Monday, 30 June 2014

9:45	Welcome and coffee		
10:00	Session 1 Chair: Adam Golinski	Rodrigo Guimaraes (BoE)	The Importance of the Cross-Section(s) for Estimation of Dynamic Linear Asset Pricing Models
10:45		Laura Coroneo (UoY)	Unspanned Macroeconomic Factors in the Yield Curve
11:30	Coffee break		
11:45	Session 2 Chair: Peter Smith	Fulvio Pegoraro (BdF, CREST)	Staying at Zero with Affine Processes: A New Dynamic Term Structure Model
12:30		Philippe Mueller (LSE)	Funding Liquidity CAPM: International Evidence
13:15	Lunch		
14:00	Session 3 Chair: Peter Spencer	Scott Joslin (USC)	Demand for Crash Insurance, Intermediary Constraints, and Stock Return Predictability
14:45		Claus Munk (CBS)	The Consumption Hump
15:30	Coffee break		
15:45	Session 4 Chair: Mike Wickens	Zhuoshi Liu (BoE)	A Joint Affine Model of Commodity Futures and US Treasury Yields
16:30		Peter Spencer (UoY)	The Advantages of Using Excess Returns to Model the Term Structure
17:15	End of programme		
18:30	Dinner at restaurant		