

Asset Pricing Workshop 2015

Lakehouse room (RCH/248)
Ron Cooke Hub building
Heslington East
University of York

Monday, 6 July 2015

Programme

9:45 Welcome and coffee

10:00 Session 1

Chair: Adam Golinski

Canlin Li (Board of Governors of the Federal Reserve System)

- “Term Structure Modeling with Supply Factors” (with Min Wei)

Iryna Kaminska (Bank of England)

- “A Global Factor in Variance Risk Premia and Local Bond Pricing”

11:30 Coffee break

11:45 Session 2

Chair: Peter Smith

Ilaria Piatti (Said Business School, University of Oxford)

- “Predictable Risks and Predictive Regression in Present-Value Models” (with Fabio Trojani)

Dooruj Rambaccussing (University of Dundee)

- “Fractional Integration of the Price-Dividend Ratio in a Present-Value Model of Stock Prices” (with Adam Golinski and Joao Madeira)

13:15 Lunch

14:00 Session 3

Chair: Mike Wickens

Pierre Collin-Dufresne (Swiss Finance Institute)

- “Parameter Learning in General Equilibrium: The Asset Pricing Implications” (with Michael Johannes and Lars Lochstoer)

Peter Spencer (University of York)

- “US Bank Credit Spreads during the Financial Crisis”

15:30 Coffee break

15:45 Session 4

Chair: Peter Spencer

Fulvio Ortu (Bocconi University)

- “On predictability and variance bounds for asset pricing models” (with Carlo Favero, Andrea Tamoni and Haoxi Yang)

Alejandro Bernales (Universidad de Chile)

- “Interactions in Connected Money Markets: Collateralized vs. Unsecured Funding” (with Mario di Filippo)

17:15 End of programme

18:30 Dinner at restaurant