



UNIVERSITY of York

7th Asset Pricing Workshop

29 June 2020

London	Rome	New York	Keynote speech Chair: Iryna Kaminska
13.30 - 14.30	14.30 - 15.30	8.30 - 9.30	Observed Macroeconomic Tail Risk and Asset Prices: New Long Term Evidence Gertjan Vlieghe (MPC Member, Bank of England)
			Break
			Exchange Rate Risk Chair: Adam Golinski
14.45 - 15.30	15.45 - 16.30	9.45 - 10.30	Risk Premia on Foreign Bonds Ilaria Piatti (University of Oxford) Discussant: Christian Julliard (London School of Economics)
15.30 - 16.15	16.30 - 17.15	10.30 - 11.15	The Global Factor Structure of Exchange Rates Andrea Vedolin (Boston University) Discussant: Juan Londono (Federal Reserve Board)
			Break
			Understanding Term Premia Chair: Laura Coroneo
16.30 - 17.15	17.30 - 18.15	11.30 - 12.15	Monetary Non-neutralities when Credit Constraints Bite Ivan Jaccard (European Central Bank) Discussant: Guillaume Rousset (McGill University)
17.15 - 18.00	18.15 - 19.00	12.15 - 13.00	Preferred Habitat Investors in the UK Government Bond Market Jack Meaning (Bank of England) Discussant: Marcello Pericoli (Bank of Italy)