8th Asset Pricing Workshop

Tuesday 29 June 2021

BANK OF ENGLAND

CAMF Centre for Applied Macro-Finance University of York

The Centre for Applied Macro-Finance (CAMF) at the University of York and the Bank of England joined together to deliver the 8th Asset Pricing Workshop as a webinar. The event will be hosted on Zoom and registration is now open.
For any queries contact: mailto:stakeholderrelations@bankofengland.co.uk.

12:15- 13:45 Session 1: Big data and equity markets Chair: Laura Coroneo

Ian Martin (LSE)
Market Efficiency in the Age of Big Data (with Stefan Nagel)
Discussant: Svetlana Bryzgalova (LBS)

Loriana Pellizzon (SAFE and Ca' Foscari)
Global Realignment in Financial Market Dynamics: Evidence from ETF Networks
Discussant: Kamil Yilmaz (Koç University)

14:00-15:00 Keynote Chair: Adam Golinski

Darrell Duffie (Stanford University)
Reserves Were Not So Ample After All (with Adam Copeland & Yilin (David) Yang)

15:15 -16:45 Session 2: Market segmentation and limits to arbitrage in bond markets Chair: Peter Spencer

Emanuel Moench (Bundesbank)
Safe asset shortage and collateral re-use (with Stephan Jank & Michael Schneider)
Discussant: Jean- Paul Renne (HEC Lausanne)

Jean-Sebastien Fontaine (Bank of Canada)
Contagion in Dealer Networks (with Adrian Walton)
Discussant: Angela Maddaloni (ECB)

17:00 -18:00 Panel discussion: Liquidity in government bond and money markets Chair: Iryna Kaminska

Tobias Adrian (IMF), Gara Afonso (NY Fed), Darrell Duffie (Stanford), Andrew Hauser (BoE).

Organising Committee: Laura Coroneo (University of York), Adam Golinski (University of York), Iryna Kaminska (Bank of England), Peter Spencer (University of York)