Centre for Applied Macro-Finance

Macro-Finance Workshop

The Auditorium
Alcuin Research Resource Centre
University of York

Thursday 8th May 2014

Coffee 9:00-9:15

9.15-11.00am: Macro-Finance workshop

Chair: Mike Wickens

Jacco Thijssen: "Financing Investment Projects under Product Market Competition".

Paulo Santos Monteiro: "Testing for Optimal Monetary Policy via Moment Inequalities".

Peter Spencer: “Long term Consumption-Investment Decisions with Predictable Returns and Geometric Volatility”.

Coffee 11.00-11:15

11.15-1.00pm: Finance workshop

Chair: Peter Spencer

Adam Golinski: “Term Structure Dynamics: Escaping the Autoregressive Paradigm”.

Mike Wickens: “Sovereign credit ratings in the European Union: a model-based fiscal analysis”.

Peter N. Smith: “European Equity Investing through the Financial Crisis: How Can Risk Parity, Momentum or Trend Following Help to Reduce Tail Risk?”

Lunch 1.00pm

4.00-5.00pm: Departmental Seminar