PhD Macroeconomics Workshop:
Recent Developments in Money, Macroeconomics and Finance

Wednesday 8th & Thursday 9th April 2015
Alcuin College, University of York

Draft Programme

Wednesday 8th April
10:30 Coffee
10:55 Introduction and Welcome

Session 1: Macroeconometrics
11:00 Pawel Smietanka (Nottingham) “Sitting on a Cash Pile: Effects of Macroeconomic Uncertainty on Corporate Investment Decisions”
11:45 Bo Tang (Sheffield) “Exchange Rate Volatility and Stock Returns in China: A Markov Switching SVAR Approach”

12:30 Lunch break: Quarks Restaurant

Session 2: Monetary Economics
14:15 Ding Lui (Glasgow) “The Inflation Bias under Calvo and Rotemberg Pricing”

15:00 Tea break

Session 3: Financial Intermediation in DSGE Models
15:30 Keqing Liu (Exeter) “Capital Ratio Targeting: A Macroprudential Policy in a DSGE Model”
16:15 Federico Torracchi (Oxford) “How Do Credit Supply Conditions Affect the Labour Market?”

Special Session: Getting Published in Journals in Economics
17:00 Subir Chattopadhyay, Karl Claxton and Gulcin Ozkan (York)

Workshop Dinner
19:00 Derwent College Dining Room
8:00  Breakfast: Quarks Restaurant

Session 4: Macroeconomic Theory
9:30  Boromeus Wanengkirtyo (Warwick) “Competition Effects of Financial Shocks on Business Cycles”
10:15 Anthony Savagar (Cardiff) “The Effect of Firm Entry on Capacity Utilization and Macroeconomic Productivity”

11:00 Coffee break

Session 5: Finance and Banking
12:15 Pedro Franco de Campos Pinto (LSE) “Securitization, Screening and Housing Bubbles”

13:00 Lunch break: Quarks Restaurant

Session 6: International Macro and Finance
14:00 Steven J. Riddiough (Warwick) “The Mystery of Currency Betas”
14:45 Mengdi Song (Heriot Watt) “Network Effects of Countries' Exchange Rate Regime Choices: A Spatial Analysis”

15:30 Conference Close and Tea