4th Asset Pricing Workshop, 22 June 2017

Training Suite YH/001b – Research Centre for Social Sciences - University of York
Organizers: Laura Coroneo and Adam Golinski

9.15 Registration and coffee
9.30 Welcome (Laura Coroneo)
9.45 Session 1 (Chair: Laura Coroneo)
  • Peter Spencer (University of York): What can the theory of finance tell us about the effects of monetary policy on spending? [Paper]
  • Christian Heyerdahl-Larsen (London Business School): Asset prices and portfolio choice with learning from experience. [Paper]

11.15 Coffee break
11.30 Session 2 (Chair: Mike Wickens)
  • Stefania D’Amico (Federal Reserve Bank of Chicago): The Term Structure and Inflation Uncertainty. [Paper]
  • Massimo Guidolin (Bocconi University): Estimating Stochastic Discount Factor Models with Hidden Regimes: Applications to Commodity Pricing. [Paper]

13.00 Lunch
14.00 Session 3 (Chair: Adam Golinski)
  • Richard Baillie (King’s College London and Michigan State University): Robust Inference and its Limitations in Asset Pricing. [Paper]

15.30 Session 4 Break
15.45 Session 4 (Chair: Paola Zerilli)
  • Wolfgang Lemke (European Central Bank): Below the zero lower bound: a shadow-rate term structure model for the euro area. [Paper]
  • Adam Golinski (University of York): Estimating the shadow term structure model with factor rotation.

17.15 End of Programme
19:00 Dinner - Walmgate Ale House and Bistro

Participation (including coffees and lunches) is open and free of charge, but registration is essential. If you wish to register, please email Mrs Annette Johnson by June 9, 2017. Dinner is by invitation only.