Asset Pricing Workshop 2015

Lakehouse room (RCH/248)
Ron Cooke Hub building
Heslington East
University of York

Monday, 6 July 2015

Programme

9:45 Welcome and coffee

10:00 Session 1
Chair: Adam Golinski
Canlin Li (Board of Governors of the Federal Reserve System)
  • “Term Structure Modeling with Supply Factors” (with Min Wei)
Iryna Kaminska (Bank of England)
  • “A Global Factor in Variance Risk Premia and Local Bond Pricing”

11:30 Coffee break

11:45 Session 2
Chair: Peter Smith
Ilaria Piatti (Said Business School, University of Oxford)
  • “Predictable Risks and Predictive Regression in Present-Value Models” (with Fabio Trojani)
Dooruj Rambaccussing (University of Dundee)
  • “Fractional Integration of the Price-Dividend Ratio in a Present-Value Model of Stock Prices” (with Adam Golinski and Joao Madeira)

13:15 Lunch

14:00 Session 3
Chair: Mike Wickens
Pierre Collin-Dufresne (Swiss Finance Institute)
  • “Parameter Learning in General Equilibrium: The Asset Pricing Implications” (with Michael Johannes and Lars Lochstoer)
Peter Spencer (University of York)
- “US Bank Credit Spreads during the Financial Crisis”

15:30 Coffee break

15:45 Session 4
Chair: Peter Spencer
Fulvio Ortu (Bocconi University)
- “On predictability and variance bounds for asset pricing models” (with Carlo Favero, Andrea Tamoni and Haoxi Yang)
Alejandro Bernales (Universidad de Chile)
- “Interactions in Connected Money Markets: Collateralized vs. Unsecured Funding” (with Mario di Filippo)

17:15 End of programme

18:30 Dinner at restaurant