CAMF Centre for Applied Macro-Finance University of York

UKRI Economic and Social Research Council

UNIVERSITY of York

11th Asset Pricing Workshop

4th and 5th July 2024 - Alan Maynard Auditorium (University of York)

Day 1 – Thursday, July 4th 2024		
11.00	Registration and coffee	
11.25	Welcome Michael Thornton (University of York)	
11.30	**Session 1**	**Chair: Adam Golinski**
	Emanuel Moench (Frankfurt School of Finance & Management) Is There Hope for the Expectations Hypothesis? Discussant: Wolfgang Lemke (ECB) Nina Boyarchenko (NY FED) Corporate Credit Provision Discussant: Omid Eskandari (University of York)	
13.00	Lunch and poster session	
14.30	**Keynote Talk**	**Chair: Laura Coroneo**
	Jonathan Wright (John Hopkins) Short Maturity Options	
15.30	Coffee break	
15.45	**Session 2**	**Chair: Omid Eskandari**
	Pedro Barroso (Católica-Lisbon School of Business and Economics) Calm Your Portfolio: The Importance of Disciplining Intelligent but Fickle Forecasts in Portfolio Optimization Discussant: Peter Spencer (University of York) Paul Schneider (USI Lugano) Nonparametric conditional mean-covariance estimator for unbalanced panels Discussant: Jia Chen (University of York) Cesare Robotti (Warwick Business School) The Low Frequency Trading Arms Race: Machines Versus Delays Discussant: Pedro Barroso (Católica-Lisbon School of Business and Economics)	
18.00	Close day 1	

Day 2 – Friday, July 5th 2024		
9.00	Coffee and welcome back	
9.30	**Session 3**	**Chair: Peter Spencer**
	Wolfgang Lemke (ECB) Liquidity and the yield curve Discussant: Iryna Kaminska (Bank of England) Andreas Schrimpf (Bank for International Settlements) The demand for government debt Discussant: Andras Lengyel (Bank of England)	
11.00	Coffee	
11.15	**Session 4**	**Chair: Iryna Kaminska**
	Elise Gourier (Essec Business School) A Greenwashing Index Discussant: Alba Patozzi (Bank of England) Laura Coroneo (University of York) Across the borders, above the bounds: a non-linear framework for international yield curves Discussant: Emanuel Moench (Frankfurt School of Finance & Management)	
12.45	Close and lunch	

Session presentations: 30 min presentation, 10 min discussant, 5 min Q&A.

Workshop organisers: Laura Coroneo (University of York), Adam Golinski (University of York) and Iryna Kaminska (Bank of England). Please register here. More info at Asset Pricing Workshop.