Annual Workshop 2014

Programme
Friday, 30 May 2014 • Room B04, 43 Gordon Square, Bloomsbury, Euston, London WC1H 0PD

9:30 – 9:50 Registration and Coffee

10:00 – 12:15

Macroeconomics and Finance

Leaning Against Windy Bank Lending
Giovanni Melina (City University) and Stefania Villa* (KU Leuven)
Discussant: Paul Levine (University of Surrey)

Securitization and Asset Prices
Yunus Aksoy (Birkbeck) and Henrique S. Basso* (Bank of Spain)
Discussant: Georgy Chabakauri (London School of Economics)

Quantitative Easing and Bank Lending: A Panel Data Approach
Michael A S Joyce (Bank of England) and Marco Spaltro* (Morgan Stanley Investment Management)
Discussant: Roald Versteeg (Birkbeck)

12:15 – 13:45 Lunch (room B13)

13:45 – 14:45

Plenary Talk

Hubert Kempf (Université Paris-1 Panthéon Sorbonne)
The perils of sovereign defaults (a macro perspective on what determines infrequent defaults and how to avoid serial defaults)

14:45 – 15:15 Coffee Break

15:15 – 17:30

Applied Macroeconomics

The Impact of Uncertainty Shocks under Measurement Error. A Proxy SVAR approach
Andrea Carriero (Queen Mary, University of London), Haroon Mumtaz* (Queen Mary, University of London), Konstantinos Theodoridis (Bank of England) and Angeliki Theophiliopoulou (University of Westminster)
Discussant: Paulo Santos Monteiro (University of York)

Loss Aversion and the Asymmetric Transmission of Monetary Policy
Edoardo Gaffeo (University of Trento), Petrella Ivan (Birkbeck), Emiliano Santoro* (University of Copenhagen) and Damjan Pflajfar (University of Tilburg)
Discussant: Francesco Zanetti (University of Oxford)

Adaptive Learning, Incomplete Knowledge and Unemployment Volatility
Federico Di Pace* (University of St Andrews), Kaushik Mitra (University of St Andrews) and Shoujian Zhang (University of St Andrews)
Discussant: Joe Pearlman (City University)

*presenter of the paper