

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 Theophilopoulou (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 Pfajfar (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