Centre for Applied Macro-Finance University of York

BANK OF ENGLAND

UNIVERSITY of York

# 7th Asset Pricing Workshop

## 29 June 2020

| London | Rome | New York | |
|---|---|---|---|
| | | | **Keynote speech**<br>Chair: Iryna Kaminska |
| 13.30 - 14.30 | 14.30 - 15.30 | 8.30 - 9.30 | Observed Macroeconomic Tail Risk and Asset Prices: New Long Term Evidence<br>Gertjan Vlieghe (MPC Member, Bank of England) |
| | | | Break |
| | | | **Exchange Rate Risk**<br>Chair: Adam Golinski |
| 14.45 - 15.30 | 15.45 - 16.30 | 9.45 - 10.30 | Risk Premia on Foreign Bonds<br>Ilaria Piatti (University of Oxford)<br>Discussant: **Christian Julliard** (London School of Economics) |
| 15.30 - 16.15 | 16.30 - 17.15 | 10.30 - 11.15 | The Global Factor Structure of Exchange Rates<br>Andrea Vedolin (Boston University)<br>Discussant: **Juan Londono** (Federal Reserve Board) |
| | | | Break |
| | | | **Understanding Term Premia**<br>Chair: Laura Coroneo |
| 16.30 - 17.15 | 17.30 - 18.15 | 11.30 - 12.15 | Monetary Non-neutralities when Credit Constraints Bite<br>Ivan Jaccard (European Central Bank)<br>Discussant: **Guillaume Roussellet** (McGill University) |
| 17.15 - 18.00 | 18.15 - 19.00 | 12.15 - 13.00 | Preferred Habitat Investors in the UK Government Bond Market<br>Jack Meaning (Bank of England)<br>Discussant: **Marcello Pericoli** (Bank of Italy) |