

10TH ADVANCES IN MACRO-FINANCE TEPPER-LAEF CONFERENCE
Pittsburgh, Pennsylvania, September 20-21, 2019

Friday, September 20, 2019

9:30 - 11:30 SESSION 1

Late to Recessions: Stocks and the Business Cycle

Roberto Gomez Cram (London Business School)

Government Risk Premium Puzzle

Zhengyang Jiang (NWU Kellog), Hanno Lustig (Stanford GSB)

Stijn Van Nieuwerburgh (Columbia Business School)

Mindy Z. Xiaolan (UT Austin McCombs),

12:00 - 13:30 LUNCH

13:30 - 15:30 SESSION 2

Agency in Intangibles

Colin Ward (University of Minnesota)

Q: Risks, Rents, or Growth?

Alexandre Corhay (University of Toronto)

Howard Kung (London Business School)

Lukas Schmid (Fuqua School of Business)

15:30 - 16:00 BREAK

16:00 - 18:00 SESSION 3

Risk-Sharing and Investment According to Cournot an Arrow-Debreu

Daniel Neuhann (UT Austin McCombs)

Michael Sockin (UT Austin McCombs)

Interbank Trading, Collusion, and Financial Regulation

Dean Corbae (University of Wisconsin-Madison)

Michael Gofman (University of Rochester)

20:15– DINNER:



Saturday, September 21, 2018

08:45 - 10:45 SESSION 4

Unconventional Monetary Policy and Funding Liquidity Risk

Adrien d'Avernas (Stockholm School of Economics)

Quentin Vandeweyerz (European Central Bank and Sciences Po.)

Matthieu Darracq Paries (European Central Bank)

Prudential Monetary Policy

Ricardo J. Caballero (MIT), Alp Simsek (MIT)

10:45 - 11:00 BREAK

11:00 - 13:00 SESSION 5

Credit Cycles with Market-Based Household Leverage

William Diamond (Wharton School)

Tim Landoigt (Wharton School)

Interbank Networks in Shadows of the Federal Reserve Act

Haelim Anderson (Federal Deposit Insurance Corporation)

Selman Erol (Carnegie Mellon University)

Guillermo Ordonez (University of Pennsylvania),

13:00 -14:30 LUNCH AND ADJOURN

Organizers: Tetiana Davydiuk, Selman Erol, Deeksha Gupta, and Finn Kydland