OTC Markets and Securities Workshop
October 13-14, 2017, Santa Barbara, CA
Location: The Upham Hotel (1404 De La Vina St), the Garden Room

Workshop webpage

THURSDAY OCTOBER 12, 2017
19:00 - Informal dinner (please, RSVP Laurie by Sep 28 if you’d like to join)

FRIDAY OCTOBER 13, 2017

08:20 - 09:00 Light hotel breakfast

09:00 - 12:30 An Intermediation-Based Model of Exchange Rates
Semyon Malamud (EPFL) and Schrimpf
Discussant: Colin Ward (Minnesota)

15 min coffee break

Financial Industry Dynamics
Richard Lowery (UT Austin) and Landvoigt
Discussant: Barney Hartman-Glaser (UCLA)

15 min coffee break

Network Hazard and Bailouts
Selman Erol (Carnegie Mellon)
Discussant: Ana Babus (Chicago Fed)

12:30 - 14:00 Group Photo and Lunch

14:00 - 17:30 Illiquidity Spirals in Coupled Over-the-Counter Markets
Benjamin Golub (Harvard), Aymanns, Georg
Discussant: Bernard Herskovic (UCLA)

15 min coffee break

Platform Trading with an OTC Market Fringe
Semih Uslu (Johns Hopkins), Dugast, Weill
Discussant: Gregor Jarosch (Princeton)

15 min coffee break

Mechanism Selection and Trade Formation on Swap Execution Facilities
Haoxiang Zhu (MIT Sloan), Onur, Reiffen, Riggs
Discussant: Pierre Olivier Weill (UCLA)

17:30 - 19:00 Drinks at (most likely) Finn’s favorite dive bar

19:00 - Conference Dinner at Jane Restaurant, 1311 State St.
SATURDAY OCTOBER 14, 2017

8:00 - 9:00 Light hotel breakfast

9:00 - 12:30 TBA, Information Aggregation in Dynamic Markets
William Fuchs (UT Austin), Asriyan, Green
Discussant: Venky Venkateswaran (NYU Stern)

15 min coffee break

Turnover Liquidity and the Transmission of Monetary Policy
Ricardo Lagos (UPenn), Zhang
Discussant: Burton Hollifield (Carnegie Mellon University)

15 min coffee break

Brokers and Order Flow Leakage: Evidence from Fire Sales
Marco Di Maggio (HBS), Barbon, Franzoni, Landier
Discussant: Vyacheslav Fos (Boston College)

12:30 - 14:00 Lunch and adjourn

Organizers: Finn Kydland and Batchimeg Sambalaibat

Contact info:
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Participants List

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