

Programme

7th Bundesbank Term Structure Workshop

November 3, 2017, Frankfurt

Organizing Committee

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Programme

Friday, 3 November

- 9.00 – 9.30 Registration and welcome
- 9.30 – 10.15 **Guillaume Rousselet** (McGill University)
“Affine Term Structure Modeling and Macroeconomic Risks at the Zero Lower Bound”
- Discussant
Leonardo Iania (UCLouvain)
- 10.15 – 11.00 **Fan Dora Xia** (Bank for International Settlements)
“Time-Varying Lower Bound of Interest Rates in Europe”
(with Jing Cynthia Wu)
- Discussant
Felix Geiger (Deutsche Bundesbank)
- 11.00 – 11.30 Coffee Break
- 11.30 – 12.15 **Martin Kliem** (Deutsche Bundesbank)
“(Un)expected Monetary Policy Shocks and Term Premia”
(with Alexander Meyer-Gohde)
- Discussant
Oreste Tristani (European Central Bank)
- 12.15 – 13.00 **Marco Taboga** (Banca d’Italia)
“Nearly exact Bayesian estimation of non-linear no-arbitrage term structure models”
(with Marcello Pericoli)
- Discussant
Martin Andreasen (Aarhus University)
- 13.00 – 14.30 Lunch
- 14.30 – 15.15 **Andrea Vedolin** (Boston University)
“Central Bank Communication and the Yield Curve”
(with Matteo Leombroni, Gyuri Venter, Paul Whelan)
- Discussant
Wolfgang Lemke (European Central Bank)
- 15.15 – 16.00 **Andreea Vladu** (European Central Bank and Frankfurt University)
“A Fine Term Structure Model for Real and Nominal Bonds”
(with Emanuel Mönch)
- Discussant
Jean-Paul Renne (Lausanne University)
- 16.00 Farewell Coffee