Programme
8th Bundesbank Term Structure Workshop

9 November 2018, Frankfurt

Organizing committee:
Arne Halberstadt
Emanuel Mönch
Christian Speck

Conference venue:
Deutsche Bundesbank Central Office
Conference Room, Bundesbank’s guest house

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Programme

Friday, 9 November

9.00 – 9.30  Registration and welcome

9.30 – 11.00  Session 1
Adam Golinski (York University)  
“Estimating the shadow term structure model by factor rotation”  
(with Peter Spencer)

Discussant:
Antonio Diez de los Rios (Bank of Canada)

Fabian Schupp (Deutsche Bundesbank and European Central Bank)  
“With a little help from my friends: Survey-based derivation of euro area short rate expectations at the effective lower bound”  
(with Felix Geiger)

Discussant:
Sarah Mouabbi (Banque de France)

11.00 – 11.30  Coffee Break

11.30 – 13.00  Session 2
Stefania D’Amico (Federal Reserve Bank of Chicago)  
“Special Repo Rates and the Cross-Section of Bond Prices”  
(with N. Aaron Pancost)

Discussant:
Jan Wrampelmeyer (Amsterdam University)

Loriana Pelizzon (SAFE-Goethe University Frankfurt)  
“OTC Discount”  
(with Calebe de Roure, Emanuel Mönch and Michael Schneider)

Discussant:
Norman Schürhoff (Lausanne University)

13.00 – 14.30  Lunch Break

14.30 – 16.00  Session 3
Andreas Schrimpf (Bank for International Settlement)  
“Non-Monetary News in Central Bank Communication”  
(with Anna Cieslak)

Discussant:
Carlo Altavilla (European Central Bank)

David Lucca (Federal Reserve Bank of New York)  
“Interest Rate Conundrums in the 21st Century”  
(with Samuel G. Hanson and Jonathan H. Wright)

Discussant:
Fulvio Pegoraro (Banque de France and European Central Bank)

16.00  Farewell Coffee