

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