Workshop on Empirical Monetary Economics

Conference Venue: Sciences Po Salle Erignac
13, rue de l’Université
75007 Paris, France

Registration: eme.workshop@sciencespo.fr

December 10, 2013

Program

9h15–9h30  Introduction: Philippe Weil (OFCE - Sciences Po & CEPR)

9h30–11h:  Session: Monetary Policy and Portfolio Choices
Harald Hau (University of Geneva & Swiss Finance Institute)
Asset Allocation and Monetary Policy: Evidence from the Eurozone (with Sandy Lai)
Rodrigo Guimaraes (Bank of England)
Financial Intermediaries and Bond Risk Premia (with Gabriele Zinna)

11h–11h15:  Pause

11h15–12h30:  Keynote speaker: Refet Gürkaynak (Bilkent University & CEPR)
Inflation Experience and Inflation Expectations: Spatial Evidence (with Marcel Fratzscher and Gülserim Özcan)

12h30–13h30:  Lunch

13h30–15h45:  Session: Monetary Policy Signalling
Peter Tillmann (Justus-Liebig-University Giessen)
Using forecasts to uncover the loss function of FOMC members (with Christian Pierdzioch and Jan-Christoph Rülke)
Michael McMahon (University of Warwick & CEPR)
First Impressions Matter: Signalling as a Source of Policy Dynamics (with Stephen Hansen)
Klodiana Istrefi (Goethe University Frankfurt)
Economic Policy Uncertainty and Inflation Expectations (with Anamaria Piloiu)

15h45–16h:  Pause

16h–17h30:  Session: Monetary Policy Shocks
Clara Soares (Banco de Portugal)
The Risk-Taking Channel of Monetary Policy (with Diana Bonfim)
Luca Gambetti (Universitat Autònoma de Barcelona)
The Effects of Monetary Policy on Asset Prices Bubbles: Some Evidence (with Jordi Gali)

17h30–17h45:  Closing Remarks

Organizers
Christophe Blot (OFCE - Sciences Po)
Paul Hubert (OFCE - Sciences Po)

Scientific Committee
Philippe Andrade (Banque de France)
Grégory Levieuge (Université d’Orléans)
Urszula Szczerekowicz (CEPII) and Organizers

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