Workshop Empirical Monetary Economics 2023

Conference Venue: OFCE
10 place de Catalogne
75014 Paris, France

Registration: eme.workshop@sciencespo.fr

Program

Tuesday 12 December

8h30–9h Welcome Coffee

9h–10h30 Session 1
Malin Hu (Vanderbilt University), with I. Agarwal, R. Roman, K. Zheng
Lending by Servicing: Monetary Policy Transmission through Shadow Banks

Pascal Paul (San Francisco Fed), with D. Greenwald, J. Krainer
Monetary Transmission through Bank Securities Portfolios

10h30–11h Coffee break

11h–12h Keynote speaker: Anna Cieslak (Duke University), with M. McMahon
Tough Talk: The Fed and the Risk Premium

12h–14h Lunch (on invitation only)

14h–15h30 Session 2
Michael Ehrmann (European Central Bank), with P. Gnan, K. Rieder
Central Bank Communication by ??? The Economics of Public Policy Leaks

Evgenia Passari (Université Paris Dauphine-PSL), with D. Malliaropoulos, F. Petroulakis
Unpacking Commodity Price Swings: Reading the News to Understand Inflation

15h30–16h Coffee break

16h–17h30 Session 3
Paul Bouscasse (Sciences Po), with S. Hong
Monetary-Fiscal Interactions in the United States

Marco Garofalo (Bank of England)
Granular monetary policy

Organizers
Christophe Blot (Sciences Po - OFCE & Université Paris-Nanterre)
Paul Hubert (Banque de France & Sciences Po - OFCE)

Scientific Committee
Refet Gürkaynak (Bilkent University & CEPR)
Fabien Labondance (Université de Franche-Comté)
Céline Poilly (Université d'Aix-Marseille & CEPR)
Giovanni Ricco (Polytechnique & CEPR)
Urszula Szczerbowicz (Banque de France)
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Wednesday 13 December

8h30–10h  
Session 4

Lena Boneva (Swiss National Bank), with J. Jensen, S. Weidner  
The Impact of Monetary Policy and Lender-of-Last-Resort Announcements on the Treasury Market

Dorian Henricot (Banque de France/ECB), with M. Elsayed, J. Idier, T. Piquard  
Habitat sweet habitat: the heterogeneous effects of Eurosystem asset purchase programs

10h–10h30  
Coffee break

10h30–12h  
Session 5

Gert Peersman (Ghent University), with E. Castelnuovo, L. Mori  
Commodity Prices and Global Cycles: Monetary Policy Matters

Dmitriy Sergeyev (Bocconi University), with W. Miyamoto, T. Nguyen  
How Oil Shocks Propagate: Evidence on the Monetary Policy Channel

12h–14h  
Lunch (on invitation only)

14h–15h30  
Session 6

Sebastian Graves (Federal Reserve Board), with C. Huckfeldt, E. Swanson  
The Labor Demand and Labor Supply Channels of Monetary Policy

Magnus Gulbrandsen (Norges Bank), with A. Fagereng, M. Holm, G. Natvik  
Fisher Effects, Monetary Policy, and Household Indebtedness

15h30–16h  
Coffee break

16h–17h  
Keynote speaker: Giorgio Primiceri (Northwestern University), with F. Bilbiie, A. Tambalotti  
Inequality and Business Cycles

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