Friday, September 16, 2011

12:00 - 13:00         Lunch and welcome (GSIA 324)
13:00 - 15:00     SESSION 1

Paper 1         Maturity Rationing
Konstantin Milbradt and Martin Oehmke
Discussant: Vish Viswanathan

Paper 2         A Production-Based Model for the Term Structure
Urban J. Jermann
Discussant: David Chapman

15:00 - 15:30      Break
15:30 - 17:30    SESSION 2

Paper 3         Ambiguity Cycles
Cosmin Ilut and Martin Schneider
Discussant: Bryan Routledge

Paper 4         An Equilibrium Asset Pricing Model with Labor Market Search
Discussant: Michele Boldrin

17:45            Transportation to hotel
19:00            Transportation to Soba
19:15 - 23:00   Cocktails and dinner
Saturday September 17 2011

Breakfast at the hotel

9:00 Shuttle from hotel to Tepper

09:45 - 11:45 SESSION 3

Paper 5 Overborrowing, Financial crises and 'Macro-Prudential Policy'
Janvier Bianchi and Enrique Mendoza
Discussant: Lukas Schmid

Paper 6 Too-Systemic to Fail: What Option Markets Imply About Sector-wide Government Guarantees
Brian Kelly, Hanno Lustig and Stijn Van Nieuwerbergh
Discussant: Robert McDonald

12:00 - 13:00 Lunch

13:00 - 15:00 SESSION 4

Paper 7 Collateral Crises
Gary Gorton and Guillermo Ordonez
Discussant: Vincenzo Quadrini

Paper 8 Houses as ATMs? Mortgage Refinancing and Macroeconomic Uncertainty
Hui Chen, Micheal Michaux and Nikolai Roussanov
Discussant: Kjetil Storesletten

15:00 Adjourn

Organizers: Lars-Alexander Kuehn, Finn Kydland and Nicolas Petrosky-Nadeau