

NEW FRONTIERS IN FINANCE: INTERNATIONAL FINANCE

Agenda for Friday, May 20, 2016

All sessions are subject to change.

8:00-8:45

Breakfast – Alumni Hall, Vanderbilt University

8:45-9:00

Welcoming remarks & conference introduction

M. Eric Johnson, Dean
Vanderbilt Owen Graduate School of Management

Robert E. Whaley, FMRC Director
Vanderbilt Owen Graduate School of Management

Session 1 | Presiding: Miguel Palacios – Vanderbilt Owen Graduate School of Management

9:00-9:45

The International Bank Lending Channel of Monetary Policy Rates and QE: Credit Supply, Reach-for-Yield, and Real Effects

Bernardo Morais, Federal Reserve Board

Discussant: Benjamin Munyan, Vanderbilt Owen Graduate School of Management

9:45-10:30

Currency Risk Factors in a Recursive Multi-Country Economy

Ric Colacito, University of North Carolina Kenan-Flagler School of Business

Discussant: Paolo Cavallino, International Monetary Fund

10:30-11:00

Break

Session 2 | Presiding: Nick Bollen – Vanderbilt Owen Graduate School of Management

11:00-11:45

The Carry Trade: Risks and Drawdowns

Kent Daniel, Columbia University

Discussant: Chotibhak (Pab) Jotikasthira, University of North Carolina

11:45-12:30

Common Factors, Order Flows, and Exchange Rate Dynamics

Adrien Verdelhan, MIT

Discussant: Francois Cocosmas, Vanderbilt University

12:30-2:00

Lunch



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Session 3 | Presiding: Craig Lewis - Vanderbilt Owen Graduate School of Management

2:00-3:00

Differences of Opinion and International Equity Markets

Bernard Dumas, INSEAD, NBER and CEPR

Discussant: Mario Crucini, Vanderbilt University

3:00-3:30

Break

Session 4 | Presiding: Robert E. Whaley - Vanderbilt Owen Graduate School of Management

3:30-5:00

Panel: A New Normal in Market Response? - Panel Discussion

Campbell R. Harvey, Duke University

Richard W. Roll, CalTech

Stephen A. Ross, MIT

5:00-5:05

Concluding remarks

Robert E. Whaley, FMRC Director

Reception | Conference reception - Ruby, 2411 Blakemore Avenue

6:00-7:00

Cocktails

7:00-8:30

Dinner

8:30-8:45

Post-dinner toast

8:45-9:30

Live music

