Department of Economics Conference on

The Interaction Between Bond Markets and the Macro-economy

Sponsored by the Ettinger Fund.

Date: All day Friday October 5th, Saturday morning, October 6th, 2007
Location: Department of Economics, Bunche Hall, UCLA
Driving directions: http://www.ucla.edu/map/driving.html
Organizers: Hanno Lustig, Lee Ohanian, Pierre-Olivier Weill
Coordinator: Gwen Matthews gknm@econ.ucla.edu
Registration: To register for the conference, please email Ms. Matthews by September 10. Indicate your name, university/affiliation, and email address in your response.

PROGRAM

FRIDAY, October 5th

8.15-9.00 : Continental Breakfast

9.00-10.15 Greg Duffee (UC Berkeley): "Are Variations in Term Premia Related to the Macroeconomy?"
Discussant: Chris Jones, USC

10.30-11.45 Martin Lettau (NYU Stern): "The Term Structure of Equity and Interest Rates" (with Jessica Wachter)
Discussant: Nick Roussanov (Wharton)

12.00-1.30 Lunch Fowler Museum

1.30-2.45 Francis Longstaff (UCLA): "How Sovereign is Sovereign Credit Risk?" (with Jun Pan, Lasse Pedersen and Ken Singleton)
Discussant: Andy Atkeson (UCLA)

2.45-4.00 Francisco Palomino (Michigan): "Interest Rates, Bond Premia and Monetary Policy."
Discussant: Adrien Verdelhan (BU)

4.30-5.45 Stijn Van Nieuwerburgh (NYU Stern): "Mortgage Timing" (joint with Ralph Koijen and Otto Van Hemert)
Discussant: Hui Chen (MIT)

SATURDAY, October 6th, 2007

8.00-8.30 Continental Breakfast

8.30-9.45 Monika Piazzesi (U of Chicago): "Bond Supply, Expectations and the Yield Curve" (with Martin Schneider)
Discussant: Dimitri Vayanos (LSE)

9.45-11.00 Annette Vissing Jorgensen: "The demand for Treasury Debt" (with Arvind Krishnamurthy)
Discussant: Pierre Olivier Weill (UCLA)

11.15-12.30 Dimitri Vayanos: "Preferred Habitat and the Optimal Maturity Structure of Government Debt" (with Stephane Guibaud and Yves Nobsuch)
Discussant: Roger Farmer (UCLA)