

The Second VUW Macro Workshop *

Date: Friday 26 October 2012

Location: VBS Boardroom (12th floor), Pipitea Campus, Victoria University of Wellington

Programme

08:30 – 09:00 *Registration, coffee*

09:00 – 09:45 Prasanna Gai (Auckland): *“Covered bonds, Core markets, and Systemic risk”*

09:45 – 10:30 James Morley (UNSW): *“State-Dependent Effects of Fiscal Policy”*

10:30 – 11:15 Mark Weder (Adelaide): *“Countercyclical mark-ups and news-driven business cycles”*

11:15 – 11:45 *Coffee*

11:45 – 12:45 Keynote speaker Professor Charles Engel (University of Wisconsin at Madison)

“Real Exchange Rates, Real Interest Rates and the Risk Premium”

12:45 – 14:00 *Lunch*

14:00 – 14:45 Ippei Fujiwara (ANU): *“Financial stability in open economies”*

14:45 – 15:30 Pedro Gomis Porqueras (Monash): *“Equilibrium Liquidity Constraints and Nominal Exchange Rate (In)Determinacy”*

15:30 – 16:00 *Coffee*

16:00 – 16:45 Richard Dennis (ANU): *“Computing Markov-perfect Optimal Policies in Business-Cycle Models”*

16:45 – 17:30 Bruce Preston (Monash): *“The Maturity Structure of Debt, Monetary Policy and Expectations Stabilization”*

18:30 onwards *Dinner at Dockside*

* Organisers gratefully acknowledge financial support of the School of Economics and Finance, VUW, the Reserve Bank of New Zealand and the Centre for Applied Macroeconomic Analysis.

