

Yale University

Cowles Foundation for Research in Economics

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9th Annual Conference on General Equilibrium and its Applications

April 26-28, 2013

*Speaker

FRIDAY

12:30 Lunch and Registration

1:50 Opening Remarks

2:00 ***Vyacheslav Fos** (University of Illinois at Urbana-Champaign) and **Pierre-Collin Dufresne** (Columbia University), "[Insider Trading, Stochastic Liquidity and Equilibrium Prices](#)" [Slides]

2:50 **Tadashi Hashimoto** (Stanford University, Graduate School of Business), "[The Generalized Random Priority Mechanism with Budgets](#)"

3:40 Break

4:10 **Alexis Toda** (Yale University), "[Asset Pricing with Heterogeneous Preferences](#)" [Slides]

5:00 **Suleyman Basak** and ***Anna Pavlova** (London Business School), "[A Model of Financialization of Commodities](#)" [Slides]

SATURDAY

8:30 Continental Breakfast

9:30 ***Douglas Gale** (New York University, Department of Economics) and **Piero Gottardi** (European University Institute, Department of Economics), "[Capital Structure and Investment Dynamics with Fire Sales](#)" [Slides]

10:20 Break

10:40 ***Paul Ehling** (B1 Norwegian Business School) and **Christian Heyerdahl-Larsen** (London Business School), "[Complete and Incomplete Financial Markets in Multi-Good Economies](#)"

11:30 ***Semyon Malamud** (Swiss Finance Institute, EPF Lausanne) and **Marzena Rostek** (Department of Economics, University of Wisconsin-Madison), "[Decentralized Exchange](#)"

12:20 Lunch

2:00 **Nicolae Gârleanu** (University of California, Berkeley Haas School of Business), ***Panageas Savros** (University of Chicago, Booth School of Business), and **Jianfeng Yu** (University of Minnesota, Carlson School of Management), "[Integration, Leverage, Crashes and Contagion](#)"

2:50 ***Iván Werning** (Massachusetts Institute of Technology) and **Emmanuel Fahri** (Harvard University), "Constrained Inefficiency of Private Portfolios in the Presence of Nominal Rigidities"

3:40 Break

4:10 **Johannes Brumm** (DBF, University of Zurich) and ***Felix Kubler** (DBF, University of Zurich, Swiss Finance Institute), "Applying Negishi's Method to Stochastic Models with Overlapping Generations"

5:00 **Xavier Gabaix** (Stern School of Business, New York University) "Sparse Dynamic Programming and Aggregate Fluctuations"

7:00 Dinner, John Davenport's Restaurant at the Omni Hotel

SUNDAY

8:00 Continental Breakfast

9:00 ***Alessandro Citanna** (Yeshiva University) and **Paolo Siconolfi** (Columbia University), "Incentive Efficient Pricing Equilibria in Large Akerlof Economies"

9:50 ***Tasos Dosis** (University of Warwick), "Strategic Foundations for Efficient Competitive Markets with Adverse Selection"

10:40 **Andrea Attar**, ***Thomas Mariotti** and **François Salanié** (Toulouse School of Economics), "On Competitive Nonlinear Pricing" [Slides]

11:40 ***Jennifer La'O** (University of Chicago, Booth School of Business), "A Traffic Jam Theory of Recessions"

12:30 Lunch and Adjourn

Participants

Beth Allen (University of Minnesota)
 Jinhui Bai (Georgetown University)
 Pablo Beker (Warwick University, UK)
 Gaetano Bloise (Yeshiva University)
 Dan Cao (Georgetown University)
 Andres Carvajal (University of Western Ontario)
 Alessandro Citanna (Yeshiva University)
 Sean Crockett (Baruch Univ., City Univ. of NY)
 Elena del Mercato (PSE-University Paris 1)
 Anastasios (Tasos) Dosis (Warwick University, UK)
 Paul Ehling (Norwegian Business School)
 Vyacheslav Fos (Univ. of Illinois at Urbana-Champaign)
 Ana Fostel (The George Washington University)
 Xavier Gabaix (NYU Stern)
 Douglas Gale (NYU)
 John Geanakoplos (Yale University)
 Tadashi Hashimoto (Stanford University)
 Matthew Hoelle (European University Institute)
 Felix Kubler (DBF, University of Zurich, Swiss Finance Institute)
 Jennifer La'O (The University of Chicago-Booth)
 Mark Loewenstein (University of Maryland)

Michael Magill (University of So. California)
 Semyon Malamud (Swiss Finance Institute, EPF Lausanne)
 Thomas Mariotti (Toulouse School of Economics)
 Victor Filipe Martins-da-Rocha (FGV and CNRS)
 Stavros Panageas (University of Chicago-Booth)
 Anna Pavlova (London Business School)
 Udara Peiris (University of Warwick, UK)
 Tito Pietra (Universita di Bologna)
 Herakles Polemarchakis (University of Warwick, UK)
 Martine Quinzii (University of California-Davis)
 Marzena Rostek (University of Madison-Wisconsin)
 Catherine Rouzard (Univ. Paris)
 Paolo Siconolfi (Columbia University)
 Mario Tirelli (University of Rome III)
 Alexis Toda (Yale University)
 Aleh Tsyvinski (Yale University)
 Yiannis Vailakis (University of Glasgow)
 Alexandros Vardoulakis (Banque de France)
 Jan Werner (University of Minnesota)
 Iván Werning (MIT)

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