

Yale University

# Cowles Foundation for Research in Economics

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## 10th Annual Conference on General Equilibrium & its Applications

April 25–27, 2014

Yale FES, Sage Hall, Bowers Auditorium, 205 Prospect Street

\* Speaker, when more than one author listed

### FRIDAY

8:30 Registration & Continental Breakfast

9:30 Opening Remarks

9:40 \***Gary Gorton** (Yale University) and **Guillermo Ordóñez** (University of Pennsylvania), "Crises and Productivity in Good Booms and in Bad Booms"

10:30 **Francois Geerolf** (Toulouse School of Economics), "A Theory of Power Law Distribution for the Returns to Capital and of the Credit Spread Puzzle"

11:20 Break

11:50 **Michael Magill** (University of Southern California) and \***Martine Quinzii** (University of California-Davis), "Prices and Investment with Collateral and Default"

12:40 Lunch

2:00 \***David Andolfatto** (FRB St. Louis/Simon Fraser University), **Fernando Martin** (FRB St. Louis) and Shengxing Zhang (New York University), "Rehypothecation"

2:50 **Xavier Gabaix** and \***Matteo Maggiori** (New York University, Stern School of Business), "International Liquidity and Exchange Rate Dynamics"

3:40 Break

4:10 **Peter Hammond** (University of Warwick, UK), "On Designing and Efficient Spot Market System: From Myerson, Selten and Harsanyi to Walras via Warehousing and Demand Revelation"

6:30 Dinner, John Davenport's Restaurant at the Omni Hotel

### SATURDAY

9:00 Continental Breakfast

10:00 \***Dimitrios Tsomocos** (University of Oxford, UK), **Alexandros Vardoulakis** (Federal

Reserve System), and **Anil Kashyap** (University of Chicago, Booth School of Business), "How Does Macroprudential Regulation Change Bank Credit Supply?"

10:50 \***M. Udara Peiris** (ICEF, Higher School of Economics) and **Herakles Polemarchakis** (University of Warwick, UK), "Monetary Policy and Quantitative Easing in an Open Economy: Prices, Exchange Rates and Risk Premia"

11:40 Break

12:10 **Markus K. Brunnermeier** and \***Yuliy Sannikov** (Princeton University), "International Credit Flows, Pecuniary Externalities, and Capital Controls"

1:00 Lunch

2:20 \***Itamar Drechsler**, **Alexi Savov**, and **Philipp Schnabl** (New York University, Stern School of Business), "A Model of Monetary Policy and Risk Premia"

3:10 \***Michael Richter** (Yeshiva University) and **Ariel Rubinstein** (Tel Aviv University & New York University), "Back to Fundamentals: Abstract Competitive Equilibrium"

## SUNDAY

8:30 Continental Breakfast

9:30 **Jan Werner** (University of Minnesota) "Speculative Trade under Ambiguity"

10:20 \***Aloisio Araujo** (Instituto Nacional de Matemática Pura e Aplicada & Fundação Getúlio Vargas), **Alain Chateaubneuf** (Paris School of Economics), **J. Gama-Torres** (Instituto Nacional de Matemática Pura e Aplicada), and **Rodrigo Novinski** (Faculdades Ibmecc-RJ), "General Equilibrium, Risk Taking and Volatility"

11:10 Break

11:40 **Jonathan Burke** (Pepperdine University) "Generic Determinacy in Overlapping Generations Models"

12:30 Lunch

## Participants

Beth Allen (University of Minnesota)

Robert Anderson (University of California, Berkeley)

David Andolfatto (FRB St. Louis & Simon Fraser University)

Aloisio Araujo (Instituto Nacional de Matemática Pura e Aplicada and Fundação Getúlio Vargas)

Gaetano Bloise (Yeshiva University)

Jonathan Burke (Pepperdine University)

Dan Cao (Georgetown University)

Alessandro Citanna (Yeshiva University)

Sean Crockett (City University of New York)

Anastasios Dosis (ESSEC Business School, France)

Itamar Drechsler (NYU, Stern School of Business)

Ana Fostel (George Washington University)

J. Gama-Torres (Instituto Nacional de Matemática Pura

e Aplicada)

John Geanakoplos (Yale University)

Francois Geerolf (Toulouse School of Economics)

Filippo Massari (University of New South Wales)

Enrico Minelli (Università di Brescia)

M. Udara Peiris (ICEF, Higher School of Economics)

Tito Pietra (Università di Bologna)

Herakles Polemarchakis (University of Warwick, UK)

Martine Quinzii (University of California, Davis)

David Rappoport (Federal Reserve Board)

Michael Richter (Yeshiva University)

Catherine Rouzard (University of Paris)

Yuliy Sannikov (Princeton University)

Alexi Savov (NYU, Stern School of Business)

Susan Schommer (IMPA)

Martin Shubik (Yale University)

Paolo Siconolfi (Columbia University)

Stephen Spear (Carnegie-Mellon)

Ross Starr (University of California, San Diego)

Spyridon Terovitis (University of Warwick)

Gary Gorton (Yale University)  
Peter Hammond (University of Warwick, UK)  
Matthew Hoelle (European University Institute)  
Matteo Maggiori (NYU, Stern School of Business)  
Michael Magill (University of Southern California)  
Filipe Martins-da-Rocha (FGV and CNRS)

Alexis Toda (University of California, San Diego)  
Dimitrios Tsomocos (University of Oxford, UK)  
Aleh Tsyvinski (Yale University)  
Alexandros Vardoulakis (Federal Reserve System)  
Jan Werner (University of Minnesota)  
Shengxing Zhang (New York University)

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