

Barcelona GSE Summer Forum

Casa Convalescència, Sant Antoni Maria Claret 171, Barcelona

UNCERTAINTY IN MACRO AND FINANCE

JUNE 20-21, 2018 Room 39 (Third Floor)

PROGRAM FOR WEDNESDAY, JUNE 20

09:00	Registration
Session 1	
09:20-10:10	COSMIN ILUT (Duke University and NBER) "Learning, Confidence and Business Cycles" (with Hikaru Saijo)
10:10-11:00	DONGHO SONG (Boston College) "News Driven Uncertainty Fluctuations" (with Jenny Tang)
11:00	Coffee Break*
Session 2	
11:30-12:20	GIACOMO CANDIAN (HEC Montreal) "Information Frictions and Real Exchange Rate Dynamics"
12:20-13:10	JOSEPH STEINBERG (University of Toronto) "Brexit and the Macroeconomic Impact of Trade Policy Uncertainty"
13:10	Lunch*
Session 3	
14:30-15:20	BERNARD HERSKOVIC (UCLA Anderson) "Size Premium Waves" (with Thilo Kind and Howard Kung)
15:20-16:10	THIAGO FERREIRA (Federal Reserve Board) "Stock Market Cross-Sectional Skewness and Business Cycle Fluctuations"
16:10	Coffee Break*
Session 4	
16:40-17:30	LUIGI PACIELLO (Einaudi Institute for Economics and Finance) "Ambiguous Policy Announcements" (with Claudio Michelacci)
19:00-20:00	Drinks by the beach (optional)
20:00	Workshop Dinner*

PROGRAM FOR THURSDAY, JUNE 21

Session 5	
09:20-10:10	GAETANO GABALLO (Banque de France, PSE, and CEPR) "The Two Faces of Information" (with Guillermo Ordoñez)
10:10-11:00	ARPITA CHATTERJEE (University of New South Wales) "Global Spillover Effects of US Uncertainty" (with Saroj Bhattacharai and Woong Yong Park)
11:00	Coffee Break*
Session 6	
11:30-12:20	YU XU (University of Hong Kong) "Systematic Risk and Unemployment Risk Across Age Groups" (with Indrajit Mitra)
12:20-13:10	SHU LIN WEE (Carnegie Mellon University) "Rational Inattention in Hiring Decisions" (with Sushant Acharya)
13:10	Lunch*
Session 7	
14:30-15:20	ANA FIGUEIREDO (UPF and Barcelona GSE) "Mismatch Cycles" (with Isaac Baley and Robert Ulbricht)
15:20-16:10	TATEVIK SEKHPOSYAN (Texas A&M University) "Asymmetries in Monetary Policy Uncertainty: New Evidence from Financial Forecasts" (with Tatjana Dahlhaus)
16:10	Coffee Break*
Session 8	
16:40-17:30	JAROSLAV BOROVIČKA (New York University) "Survey Data and Subjective Beliefs in Business Cycle Models" (with Anmol Bhandari and Paul Ho)

Workshop Organizers:

- ISAAC BALEY (UPF and Barcelona GSE)
- EDOUARD SCHAAL (CREI, UPF and Barcelona GSE)

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* Meals are provided by the organization (except drinks by the beach)