

Agenda

Quantitative Easing and Financial (In)stability – Tokyo Meeting

Location: Waseda University, Business School, 8th floor, 26th Building (Okuma Memorial Tower)
Date: Jan 30-31 2018
Time: 9:00-18:00

Presentations: January 30 (Tuesday), 2018

Time	Project
9:00-10:00	<i>The impact of unconventional monetary policies on European financial markets</i> (Pelizzon)
10:00-11:00	<i>The impact of QE interventions on European sovereign bond market</i> (Subrahmanyam)
11:00-11:15	Coffee break
11:15-12:15	<i>Spotlight and Scarcity Effects on Term Structure: Quantitative Easing in Japan</i> (Uno)
12:15-13:30	Lunch break
13:30-14:30	<i>Quantitative easing and channels of systemic risk</i> (Koziol)
14:30-15:30	<i>The Cape of Good Homes: Foreign Demand and House Prices in Cape Town</i> (Davids)
15:30-16:00	Coffee break
16:00-17:00	<i>Lender of Last Resort versus Buyer of Last Resort – Evidence from the European Sovereign Debt Crisis</i> (Pierret)
17:00-18:00	Spillovers of unconventional monetary policies and their internalization within the transnational field of central banking (Thiemann)

Presentations: January 31 (Wednesday), 2018

9:00-10:00 *Managing Duration Gaps: The Role of Interbank Markets*
(Bluhm)

10:00-10:15 Coffee break

10:15-11:15 *Signaling and term premium effects of QEs on China's yield curve*
(Lin)

11:15-12:15 *Changing systemic risk in Chinese bond market and risk premia in Treasury yields*
(Niu)

12:15-12:45 *Further steps of the projects. Issues, etc., Final Remarks*

13:00-14:00 Lunch