AGENDA

Bank of Canada conference on "Fixed Income Markets"

Second conference in the Fixed Income Conference series (retrospective designation)

Friday, 12 September 2008

ARCHIVAL PATCH. The surviving Bank of Canada conference page preserves the ordered list of 15 papers and named discussants, but not the original session times, session headings, chairs, breaks, or venue details. This reconstruction therefore reproduces the confirmed program sequence without inferring missing schedule information.

Program sequence

1. **Term Premium Dynamics and the Taylor Rule**
Authors: Michael Gallmeyer, Burton Hollifield, Francisco Palomino, and Stanley Zin
Discussant: Angelo Melino

2. **Bond Supply and Excess Bond Returns**
Authors: Robin Greenwood and Dimitri Vayanos
Discussant: Francisco Palomino

3. **How Arbitrage-Free is the Nelson-Siegel Model?**
Authors: Laura Coroneo, Ken Nyholm, and Rositsa Vidova-Koleva
Discussant: Albert Lee Chun

Program sequence

4. **No-Arbitrage Near-Cointegrated VAR(p) Term Structure Models, Term Premia and GDP Growth**

Authors: Caroline Jardet, Alain Monfort, and Fulvio Pegoraro

Discussant: R. Mark Reesor

5. **Are Bond Premia Countercyclical?**

Authors: Monika Piazzesi and Martin Schneider

Discussant: *not listed in the surviving official record*

6. **Information Shocks, Liquidity Shocks, Jumps, and Price Discovery - Evidence from the U.S. Treasury Market**

Authors: George J. Jiang, Ingrid Lo, and Adrien Verdelhan

Discussant: Clifton Green

7. **Jump and Cojump Risk in Subprime Home Equity Derivatives**

Authors: Bruce Mizrach

Discussant: Clara Vega

Program sequence

8. **A Black Swan in the Money Market**
Authors: John B. Taylor and John C. Williams
Discussant: Zhenyu Wang

9. **Residential Mortgage Credit Derivatives**
Authors: Jefferson Duarte and Douglas A. McManus
Discussant: Toni Gravelle

10. **The Bond Premium in a DSGE Model with Long-Run Real and Nominal Risks**
Authors: Glenn D. Rudebusch and Eric T. Swanson
Discussant: Sharon Kozicki

11. **The Term Structure of Inflation Expectations**
Authors: Mikhail Chernov and Philippe Mueller
Discussant: Scott Joslin

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Program sequence

12. **Credit Contagion from Counterparty Risk**
Authors: Philippe Jorion and Gaiyan Zhang
Discussant: Jun Yang

13. **Exploring Dynamic Default Dependence**
Authors: Peter Christoffersen, Jan Ericsson, Kris Jacobs, and Xisong Jin
Discussant: Stuart M. Turnbull

14. **Price Dispersion in OTC Markets: A New Measure of Liquidity**
Authors: Rainer Jankowitsch, Amrut Nashikkar, and Marti Subrahmanyam
Discussant: Chris D'Souza

15. **Liquidity and Credit Default Swap Spreads**
Authors: Dragon Yongjun Tang and Hong Yan
Discussant: Jean-Sebastien Fontaine

Source and reconstruction note

Primary source: Bank of Canada, "Fixed Income Markets," 12 September 2008. https://www.bankofcanada.ca/2008/09/fixed-income-markets-12-september-2008/

Editorial treatment: paper titles, author order, discussants, and program order follow the surviving Bank record. No unobserved times, chairs, session headings, affiliations, or venue details have been supplied. ASCII punctuation is used in a small number of titles for rendering stability.