Advances in Fixed Income and Macro-Finance Research

Online workshop | 14 May 2021 | Bank of Canada / Federal Reserve Bank of San Francisco

Archival status. Complete program transcription from the official SF Fed event page. This was an unnumbered online workshop in the same conference series/network.

Program

Session 1

Chair: Jens Christensen. "Why Does the Fed Move Markets so Much? A Model of Monetary Policy and Time-Varying Risk Aversion" - Carolin Pflueger, Gianluca Rinaldi; discussant Martin M. Andreasen.

Session 2

Chair: Jean-Sebastien Fontaine. "What Moves Treasury Yields?" - Emanuel Moench, Soroosh Soofi-Siavash; discussant Andre Kurmann.

Session 3

Chair: Antonio Diez de los Rios. "Macroeconomic News in Asset Pricing and Reality" - Gregory Duffee; discussant Scott Joslin.

Sources

Official event page: https://www.frbsf.org/news-and-media/events/conferences/2021/05/advances-in-fixed-income-and-macro-finance-research/