

Advances in Fixed Income and Macro-Finance Research

Virtual mini-workshop | 12 May 2022 | 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 virtual mini-workshop in the same conference series/network.

Program

Session 1: The Reserve Supply Channel of Unconventional Monetary Policy

Chair: Jens Christensen. Authors: William Diamond, Zhengyang Jiang, Yiming Ma. Discussant: David R. Skeie.

Session 2: Segmented Arbitrage

Chair: Sermin Gungor. Authors: Emil Siriwardane, Adi Sunderam, Jonathan Wallen. Discussant: Jonathan Goldberg.

Session 3: Monetary Policy and the Maturity Structure of Public Debt

Chair: Antonio Diez de los Rios. Author: Michele Andreolli. Discussant: Iryna Kaminska.

Organizers

Jens Christensen; Antonio Diez de los Rios; Jean-Sebastien Fontaine.

Sources

Official event page:

<https://www.frbsf.org/news-and-media/events/conferences/2022/05/advances-in-fixed-income-and-macro-finance-research-2022/>