

1ST PRINCETON MACROFINANCE

Conference Program October 4-5, 2024

Friday, October 4, 2024

11:00-12:00 pm Tea and Room JRR108

Tea and Coffee

12:00 -12:40pm

"Beyond Cash Flows: What Drives Corporate Bond Valuation?""

Room JRR101 Felix Corell, Lira Mota, Melina Papoutsi

12:40-1:40 pm Room JRR108 Lunch

1:40 -2:20pm

"Granular Treasury Demand with Arbitrageurs"

Kristy Jansen, Wenhao Li, Lukas Schmid

10 Minute Break

2:30 -3:10pm

"Asset Purchase Rules: How QE Transformed the Bond Market"

Valentin Haddad, Alan Moreira, Tyler Muir

30 Minute Break

3:40 -4:20pm

"The Macroeconomic Implications of Firms' Debt Maturity"

Francesco Ferrante, Andrea Prestipino, Immo Schott

10 Minute Break

4:30 -5:10pm

"A Stock Return Decomposition Using Observables"

Benjamin Knox, Annette Vissing-Jorgensen

5:45 -6:30pm

Reception and Cocktails

Prospect House Cedar Room

6:30 -8:30pm

Dinner

PRINCETON UNIVERSITY BENDHEIM CENTER FOR FINANCE

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Conference Program October 4-5, 2024

Saturday, October 5, 2024

8:00-8:30am Breakfast

8:30 -9:10am "Liquidity and Investment in General Equilibrium"

Nicolas Caramp, Julian Kozlowski, Keisuke Teeple

10 Minute Break

9:20 -10:00am "Sticky Discount Rates"

Masao Fukui, Niels Gormsen, Kilian Huber

30 Minute Break

10:30 -11:10am "Failing Banks"

Sergio Correia, Stephan Luck, Emil Verner

10 Minute Break

11:20 -12:00pm "The Dynamics of Deposit Flightiness and its Impact on Financial

Stability"

Kristian Blickle, Jian Li, Xu Lu, Yiming Ma

30 Minute Break

12:30 -1:10pm "The Making of an Alert Depositor: How Payment and Interest

Drive Deposit Dynamics"

Xu Lu, Yang Song, Yao Zeng

1:10 pm Box Lunch