

# Programme

8<sup>th</sup> Bundesbank Term Structure Workshop

9 November 2018, Frankfurt

**Organizing committee:**

Arne Halberstadt  
Emanuel Mönch  
Christian Speck

**Conference venue:**

Deutsche Bundesbank Central Office  
Conference Room, Bundesbank's guest house

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# Programme

## Friday, 9 November

- 9.00 – 9.30 Registration and welcome
- 9.30 – 11.00 **Session 1**  
**Adam Golinski** (York University)  
*“Estimating the shadow term structure model by factor rotation”*  
(with Peter Spencer)
- Discussant:  
**Antonio Diez de los Rios** (Bank of Canada)
- Fabian Schupp** (Deutsche Bundesbank and European Central Bank)  
*“With a little help from my friends: Survey-based derivation of euro area short rate expectations at the effective lower bound”*  
(with Felix Geiger)
- Discussant:  
**Sarah Mouabbi** (Banque de France)
- 11.00 – 11.30 Coffee Break
- 11.30 – 13.00 **Session 2**  
**Stefania D’Amico** (Federal Reserve Bank of Chicago)  
*“Special Repo Rates and the Cross-Section of Bond Prices”*  
(with N. Aaron Pancost)
- Discussant:  
**Jan Wrampelmeyer** (Amsterdam University)
- Loriana Pelizzon** (SAFE-Goethe University Frankfurt)  
*“OTC Discount”*  
(with Calebe de Roure, Emanuel Mönch and Michael Schneider)
- Discussant:  
**Norman Schürhoff** (Lausanne University)
- 13.00 – 14.30 Lunch Break
- 14.30 – 16.00 **Session 3**  
**Andreas Schrimpf** (Bank for International Settlement)  
*“Non-Monetary News in Central Bank Communication”*  
(with Anna Cieslak)
- Discussant:  
**Carlo Altavilla** (European Central Bank)
- David Lucca** (Federal Reserve Bank of New York)  
*“Interest Rate Conundrums in the 21st Century”*  
(with Samuel G. Hanson and Jonathan H. Wright)
- Discussant:  
**Fulvio Pegoraro** (Banque de France and European Central Bank)
- 16.00 Farewell Coffee