DEUTSCHE BUNDESBANK
EUROSYSTEM

Programme

9th Bundesbank Term Structure Workshop

8 November 2019, 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, 8 November

9.00 – 9.30	Registration and welcome
9.30 – 11.00	**Session 1**
	Iryna Kaminska (Bank of England) **„Official demand for US debt: implications for US real rates“** with Gabriele Zinna
	Discussant: **Dora Xia** (Bank for international Settlements)
	Andreea Vladu (European Central Bank) **„Tracing the impact of the ECB's asset purchase programme on the yield curve“** with Fabian Eser, Wolfgang Lemke, Ken Nyholm, Sören Radde
	Discussant: **Min Wei** (Federal Reserve Board)
11.00 – 11.30	Coffee Break
11.30 – 13.00	**Session 2**
	Drew Creal (University of Notre Dame) **"International yield curves and currency puzzles"** with Mikhail Chernov
	Discussant: **Philippe Mueller** (University of Warwick)
	Nikolay Gospodinov (Federal Reserve Bank of Atlanta) **„Deconstructing the Yield Curve“** with Richard K. Crump
	Discussant: **Carsten Jentsch** (TU Dortmund)
13.00 – 14.30	Lunch Break
14.30 – 16.00	**Session 3**
	Jean-Sebastien Fontaine (Bank of Canada) **"Macro-Finance Term Structure Models with External Macro Shocks"** (with Bruno Feunou, Guillaume Rousselet)
	Discussant: **Refet Gürkaynak** (Bilkent University)
	Arne Halberstadt (Deutsche Bundesbank) **„Decomposing the Yield Curve with Linear Regressions and Survey Information“**
	Discussant: **Wolfgang Lemke** (European Central Bank)
16.00	Farewell Coffee