

## Micro Foundations for Macro Finance

CEPR-CIFRA workshop

Amsterdam, 8-9 June

### **Programme**

Brainstorming themes and discussion leaders

(NB: discussion leaders are only to lead the start of the brainstorming session, each lasting up to 1 hour and 20 minutes)

#### **Saturday 8 June**

From 9:00

#### **Macro-financial modelling**

\*Arvind Krishnamurthy (Northwestern University)

#### **Some Empirical Stylized Facts**

\*Markus Brunnermeier (Princeton University and CEPR)

#### **Liquidity Regulation and the Macroeconomy**

\*Nina Boyarchenko (Federal Reserve Bank of New York)

*Lunch*

#### **On default: Some foundational aspects**

\*Alberto Bisin (New York University)

#### **Renouncing Stationarity in Endogenous Risk Modeling**

\*Wouter Den Haan (London School of Economics and CEPR)

*Dinner*

## **Sunday 9 June**

From 9:00

### **Composition of Investment Booms**

\*Martin Schneider (Stanford University, CEPR and NBER)

### **Reserve Currencies and International Finance**

\*Matteo Maggiori (NYU Stern, CEPR and NBER)

### **Sovereign debt, government myopia, and the financial sector**

\*Viral V Acharya (NYU Stern, CEPR and NBER) and Raghuram G Rajan (Chicago Booth and NBER)

*Lunch*

*\*Indicates the presenter*

Other Participants: Giancarlo Corsetti (TBC), Enrico Perotti, Helene Rey, Javier Suarez, more TBA, some European doctoral students and junior researchers

### **Organisers:**

Viral Acharya (NYU Stern, CEPR and NBER)

Enrico Perotti (UVA and CEPR)