10th Annual Conference on General Equilibrium & its Applications

April 25–27, 2014
Yale FES, Sage Hall, Bowers Auditorium, 205 Prospect Street

* Speaker, when more than one author listed

FRIDAY

8:30  Registration & Continental Breakfast

9:30  Opening Remarks

9:40  *Gary Gorton* (Yale University) and *Guillermo Ordóñez* (University of Pennsylvania), “Crises and Productivity in Good Booms and in Bad Booms”


11:20  Break

11:50  *Michael Magill* (University of Southern California) and *Martine Quinzii* (University of California-Davis), “Prices and Investment with Collateral and Default”

12:40  Lunch

2:00  *David Andolfatto* (FRB St. Louis/Simon Fraser University), *Fernando Martin* (FRB St. Louis) and Shengxing Zhang (New York University), “Rehypothecation”

2:50  *Xavier Gabaix* and *Matteo Maggiori* (New York University, Stern School of Business), “International Liquidity and Exchange Rate Dynamics”

3:40  Break

4:10  *Peter Hammond* (University of Warwick, UK), “On Designing and Efficient Spot Market System: From Myerson, Selten and Harsanyi to Walras via Warehousing and Demand Revelation”

6:30  Dinner, John Davenport’s Restaurant at the Omni Hotel

SATURDAY

9:00  Continental Breakfast

10:00  *Dimitrios Tsomocos* (University of Oxford, UK), *Alexandros Vardoulakis* (Federal
Reserve System), and Anil Kashyap (University of Chicago, Booth School of Business), “How Does Macroprudential Regulation Change Bank Credit Supply?”

10:50 *M. Udara Peiris* (ICEF, Higher School of Economics) and *Herakles Polemarchakis* (University of Warwick, UK), “Monetary Policy and Quantitative Easing in an Open Economy: Prices, Exchange Rates and Risk Premia”

11:40 Break


1:00 Lunch


3:10 *Michael Richter* (Yeshiva University) and Ariel Rubinstein (Tel Aviv University & New York University), “Back to Fundamentals: Abstract Competitive Equilibrium”

**SUNDAY**

8:30 Continental Breakfast

9:30 Jan Werner (University of Minnesota) “Speculative Trade under Ambiguity”

10:20 *Aloisio Araujo* (Instituto Nacional de Matemática Pura e Aplicada & Funacão Getúlio Vargas), Alain Chateaueneuf (Paris School of Economics), J. Gama-Torres (Instituto Nacional de Matemática Pura e Aplicada), and Rodrigo Novinski (Faculdades Ibmec-RJ), “General Equilibrium, Risk Taking and Volatility”

11:10 Break

11:40 Jonathan Burke (Pepperdine University) “Generic Determinacy in Overlapping Generations Models”

12:30 Lunch

**Participants**

Beth Allen (University of Minnesota)
Robert Anderson (University of California, Berkeley)
David Andolfatto (FRB St. Louis & Simon Fraser University)
Aloisio Araujo (Instituto Nacional de Matemática Pura e Aplicada and Funacão Getúlio Vargas)
Gaetano Bloise (Yeshiva University)
Jonathan Burke (Pepperdine University)
Dan Cao (Georgetown University)
Alessandro Citanna (Yeshiva University)
Sean Crockett (City University of New York)
Anastasios Dosis (ESSEC Business School, France)
Itamar Drechsler (NYU, Stern School of Business)
Ana Festel (George Washington University)
J. Gama-Torres (Instituto Nacional de Matemática Pura e Aplicada)
John Geanakoplos (Yale University)
Francois Geerolf (Toulouse School of Economics)
Filippo Massari (University of New South Wales)
Enrico Minelli (Università di Brescia)
M. Udara Peiris (ICEF, Higher School of Economics)
Tito Pietra (Università di Bologna)
Herakles Polemarchakis (University of Warwick, UK)
Martine Quinzii (University of California, Davis)
David Rappoport (Federal Reserve Board)
Michael Richter (Yeshiva University)
Catherine Rouzaud (University of Paris)
Yuliy Sannikov (Princeton University)
Alexi Savov (NYU, Stern School of Business)
Susan Schommer (IMPA)
Martin Shubik (Yale University)
Paolo SIconolfi (Columbia University)
Stephen Spear (Carnegie-Mellon)
Ross Starr (University of California, San Diego)
Spyridon Tsevritis (University of Warwick)