CENTRE FOR BANKING AND FINANCIAL STABILITY WORKSHOP

Date: Wednesday 27th & Thursday 28th February, 2019
Venue: Deakin Downtown
Tower 2, level 12, 727 Collins St, Melbourne

DEAKIN UNIVERSITY

Schedule – Wednesday 27th February

9.00 – 9.10am	**Welcome and Opening Remarks: Professor Mike Ewing** *PVC, Faculty of Business and Law, Deakin University*
Session 1: Chair, Professor Pedro Gomis Porqueras	
9.10 – 10.00am	**Dr Giancarlo La Cava, Senior Research Manager, Reserve Bank of Australia** *The Effect of Mortgage Debt on Spending: Evidence from Australia*
10.00 – 10.50am	**Dr James Chapman, Senior Research Director, Bank of Canada** *Should Bank Capital Regulation Be Risk Sensitive?*
Morning Tea: 10.50 – 11.10am	
Session 2: Chair, Associate Professor Mei Dong	
11.10am – 12.00pm	**Assistant Professor Zhiyong Li, SWUFE** *The New Paradigm in Banking: Fintech Driven XW Bank and Beyond*
12.00 - 12.50pm	**Associate Professor Barry Williams, Monash University** *The Conflict Between Systemic Risk and Idiosyncratic Risk*
Lunch: 12.50 – 2.00pm	
Session 3: Chair, Dr Francesco Carli	
2.00 – 2.50pm	**Professor Prasanna Gai, University of Auckland** *Market-friendly Central Bankers and the Signal Value of Prices*
2.50 – 3.40pm	**Dr Wenying Yao, Deakin University** *Cojump Factor at Announcement Times with Noisy High Frequency Data*
Afternoon Tea: 3.40 – 4.10pm	
Session 4: Chair, Dr Stella Huangfu	
4.10 – 5.00pm	**Professor Yanfeng Guo, SWUFE** *Volatility Spillovers Between China's Crude Oil and Coal Markets and its Implications for Energy Portfolio Management: An Empirical Study on High Frequency Data from China Futures Market*

NOTE: Each presentation Includes 10 minutes floor discussion

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Session 1: Chair, Dr Yan Liang	
10.00 – 10.50am	**Dr Francesco Carli, Deakin University** *Real Effects and Real Indeterminacies of Open Market Operations: the Role of Limited Commitment*
Morning Tea: 10.50 – 11.10am	
Session 2: Chair, Dr Wenying Yao	
11.10am – 12.00pm	**Professor Charles Kahn, University of Illinois** *Eggs in One Basket: Choosing the Number of Accounts*
12.00 - 12.50pm	**Dr Anella Munro, Senior Advisor, Reserve Bank of New Zealand** *Three Short Rates*
Lunch: 12.50 – 2.00pm	
Session 3: Chair, Professor Pedro Gomis Porqueras	
2.00 – 2.50pm	**Dr Peter Hördahl, Principal Economist, Bank for International Settlements (BIS)** *Corporate Bond Use in Asia and the U.S.*
Afternoon Tea: 2.50 – 3.10pm	
3.10 – 3.40pm	**Panelist 1 - Dr Christopher Waller, Federal Reserve Bank of St Louis & Deakin University** *US Outlook*
3.40 – 4.10pm	**Panelist 2 - Professor Prasanna Gai, University of Auckland** *Systemic Risk*
4.10 – 4.40pm	**Panelist 3 - Dr James Chapman, Senior Research Director, Bank of Canada** *Fintech/Crypto-Assets*
4.40 – 5.10pm	**Panelist 4 - Professor Charles Kahn, University of Illinois** *Privacy in Financial Transactions*
Complimentary Drinks and Canapes: 5.10 – 6.00pm	

NOTE: Each presentation Includes 10 minutes floor discussion