

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

Schedule – Wednesday 27th February

9.00 – 9.10am	Welcome and Opening Remarks: Professor Mike Ewing <i>PVC, Faculty of Business and Law, Deakin University</i>
Session 1: Chair, Professor Pedro Gomis Porqueras	
9.10 – 10.00am	Dr Giancarlo La Cava, Senior Research Manager, Reserve Bank of Australia <i>The Effect of Mortgage Debt on Spending: Evidence from Australia</i>
10.00 – 10.50am	Dr James Chapman, Senior Research Director, Bank of Canada <i>Should Bank Capital Regulation Be Risk Sensitive?</i>
Morning Tea: 10.50 – 11.30am	
Session 2: Chair, Associate Professor Mei Dong	
11.30am – 12.20pm	Assistant Professor Zhiyong Li, SWUFE <i>The New Paradigm in Banking: Fintech Driven XW Bank and Beyond</i>
12.20 - 1.10pm	Associate Professor Barry Williams, Monash University <i>The Conflict Between Systemic Risk and Idiosyncratic Risk</i>
Lunch: 1.10 – 2.40pm	
Session 3: Chair, Dr Francesco Carli	
2.40 – 3.30pm	Dr Wenying Yao, Deakin University <i>Cojump Factor at Announcement Times with Noisy High Frequency Data</i>
Afternoon Tea: 3.30 – 4.10pm	
Session 4: Chair, Dr Stella Huangfu	
4.10 – 5.00pm	Professor Yanfeng Guo, SWUFE <i>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</i>

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 <i>Real Effects and Real Indeterminacies of Open Market Operations: the Role of Limited Commitment</i>
Morning Tea: 10.50 – 11.10am	
Session 2: Chair, Dr Wenying Yao	
11.10am – 12.00pm	Professor Charles Kahn, University of Illinois <i>Eggs in One Basket: Choosing the Number of Accounts</i>
12.00 – 12.50pm	Dr Anella Munro, Senior Advisor, Reserve Bank of New Zealand <i>Three Short Rates</i>
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) <i>Corporate Bond Use in Asia and the U.S.</i>
Afternoon Tea: 2.50 – 3.20pm	
3.20 – 3.50pm	Panelist 1 - Dr Christopher Waller, Federal Reserve Bank of St Louis & Deakin University <i>US Outlook</i>
3.50 – 4.20pm	Panelist 2 - Dr James Chapman, Senior Research Director, Bank of Canada <i>Fintech/Crypto-Assets</i>
4.20 – 5.00pm	Panelist 3 - Professor Charles Khan, University of Illinois <i>Privacy in Financial Transactions</i>
Complimentary Drinks and Canapes: 5.00 – 6.00pm	

NOTE: Each presentation Includes 10 minutes floor discussion