Program

Thursday, 13 December 2007
MIT Faculty Club, 50 Memorial Drive, 6th Floor

12:00p-1:00p  Lunch
1:00p-2:00p  Introductory remarks
The Macroeconomics of Asset Shortages
Ricardo Caballero (MIT)
2:00p-3:30p  “Uncertainty and Liquidity Crises”
Arvind Krishnamurthy (Northwestern University)
3:30p-4:00p  Coffee Break
4:00p-5:30p  Liquidity Crunches: A Report from the Front Line (tentative title)
Charles Bean (Bank of England)
6:30p  Dinner at LEGAL SEAFOOD
Five Cambridge Center • Cambridge MA

Friday, 14 December 2007
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8:30a-9:00a  Breakfast
9:00a-10:30a  “Incomplete Information, Monetary Policy, and Central Bank Communication”
George Marios Angeletos (MIT)
10:30a-11:00a  Coffee Break
11:00a-12:30p  Panel discussion on a summary of work on liquidity
Lead panelist: Christian Upper (Bank for International Settlements)
12:30p-1:30p  Lunch
1:30p-3:00p  “What Happened to the Quants in August 2007?”
Andrew Lo (MIT Sloan School)
3:00p-4:00p  Coffee and discussion of themes for future meetings