Inaugural conference
SCOR-PSE Chair on “Macroeconomic Risk”

15 June 2018
Paris School of Economics
48 boulevard Jourdan - 75014 Paris
PSE Amphitheatre

Registration (compulsory):
https://docs.google.com/forms/d/e/1FAIpQLSdzIXCb8HpLbeSnGo4XwmmuzLG9rl-a9ft4CB2-vcoD5cf-3g/viewform

Programme as of May 31, 2018

09.00 - 09.30 Registration

09.30 - Opening speeches

10.00 Scott Baker (Northwestern, Kellogg)
“Does Uncertainty Reduce Growth? Using Disasters as Natural Experiments” (co-authors: Nick Bloom and Stephen J. Terry)
Discussant: Axelle Ferrière (EUI)

11.15 Cosmin Ilut (Duke)
“Learning, Confidence, and Business Cycles” (co-author: Hikaru Saijo)
Discussant: Christoph Grosse-Stephen (Banque de France)

12.30 Lunch

14.00 Andrea Vedolin (Boston University)
“Interest Rate Risk Management in Uncertain Times” (co-authors: Lorenzo Bretscher & Lukas Schmid)
Discussant: Nuno Coimbra (PSE)

15.15 Julian Kozlowski (NYU)
“The tail that keeps the riskless rate low” (co-authors: Venky Venkateswaran and Laura Veldkamp)
Discussant: Philippe Andrade (Banque de France)
16.30 **Coffee break**

17.00 **Keynote Lecture - Xavier Gabaix** (Harvard)
   “Disaster Risk in Macroeconomics and Finance”

18.00 **Panel - “Are we at risk of a new financial crisis?”**
   with **Olivier Garnier** (General Director, Economics and International, Banque de France), **Gilles Saint-Paul** (PSE-ENS) and **François de Varenne** (CEO, SCOR Global Investment).
   **Moderator: Nicolas Dromel** (PSE)

19.00 **Cocktail**

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<tr>
<td>Nicolas Dromel (PSE)</td>
<td>Anaelle Six (PSE)</td>
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<td>Gilles Saint-Paul (PSE)</td>
<td>Claire Saint-Léger (PSE)</td>
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