

## 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/1FAIpQLSdzIXCb8HpLbeSnGo4XwnmuzLG9rl-a9ft4CB2-vcoD5cf-3g/viewform>

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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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**Organization**

Nicolas Dromel (PSE)  
Gilles Saint-Paul (PSE)

**Administrative support**

Anaëlle Six (PSE)  
Claire Saint-Léger (PSE)