

**Chicago International Macro Finance Conference
December 2-3, 2016
Gleacher Center**

**Sponsored by the University of Chicago Booth School of Business
Fama-Miller Center for Research in Finance**

Conference Organizers: Tarek Hassan (University of Chicago Booth), Loukas Karabarounis (University of Minnesota), Matteo Maggiori (Harvard University), and Brent Neiman (University of Chicago Booth)

Hotel: InterContinental, 505 N. Michigan Avenue, Chicago, IL 60611

Website: <http://www.icchicagohotel.com/>

Link to walking directions between InterContinental and Gleacher Center:

<http://goo.gl/maps/EEx6O>

Conference Location: Gleacher Center, 450 N. Cityfront Plaza Drive, Chicago, IL 60611

Website: <http://gleachercenter.com/>

SCHEDULE

FRIDAY, DECEMBER 2

8:00 - 8:30 am Continental Breakfast, Room 308 Foyer

Room 308

| Time | Title | Author | Institution |
|---------------------|---|--|--|
| 8:30 - 9:30 am | “Labor Market Dynamics After Nominal Devaluations” | Andres Drenik | Columbia University |
| 9:45 - 10:45 am | “Central Bank Communication and the Yield Curve” | Matteo Leombroni Andrea Vedolin Gyuri Venter Paul Whelan | Stanford University LSE CBS CBS |
| 11:00 am - 12:00 pm | “A Model of Fickle Capital Flows and Retrenchment: Global Liquidity Creation and Reach for Safety and Yield” | Ricardo Caballero Alp Simsek | MIT |
| 12:00 - 1:15 pm | LUNCH, CAFÉ , PLAZA LEVEL | | |
| 1:30 - 2:30 pm | “Exchange Rate Exposure and Firm Dynamics” | Juliana Salomao Liliana Varela | University of Minnesota University of Houston |
| 2:30 – 2:45 pm | BREAK (Room 308 Foyer) | | |
| 2:45 - 3:45 pm | “Information Cost, Unlearnable Uncertainty and the Secular Decline in the Home Bias” | Rosen Valchev | Boston College |
| 4:00 - 5:00 pm | “A Model of the International Monetary System” | Matteo Maggiori | Harvard University |

| | | | |
|---------|---------------|----------------|--|
| | | Emmanuel Farhi | |
| 7:30 pm | DINNER | | |

SATURDAY, DECEMBER 3

8:00 – 8:30 am Continental Breakfast, Room 600 Foyer

Room 600

| Time | Title | Author | Institution |
|---------------------|--|---|---|
| 8:30 - 9:30 am | "Price Setting Under Uncertainty About Inflation" | Diego Perez Andres Drenik | NYU Columbia University |
| 9:45 - 10:45 am | "Gravity in FX R^2 : Understanding the Factor Structure in Exchange Rates" | Robert Richmond Hanno Lustig | NYU Stern Stanford GSB |
| 11:00 am – 12:00 pm | "Credit Enforcement Cycles" | Lukasz Drozd Ricardo Serrano-Padial | Federal Reserve Bank of Philadelphia Drexel University |
| 12:15 – 1:15 pm | WORKING LUNCH | Tarek Hassan | University of Chicago Booth |

Other confirmed attendees:

- Adrien Auclert, Stanford University
- David Berger, Northwestern University
- Luigi Bocola, Northwestern University
- Paolo Cavallino, IMF
- Ric Colacito, UNC Chapel Hill
- Javier Cravino, University of Michigan
- Max Croce, UNC Chapel Hill
- Pasquale Della Corte, Imperial College London
- Kinda Hachem, Chicago Booth
- Philippe Mueller, London School of Economics
- Matthew Rognlie, Northwestern University
- Felipe Saffie, University of Maryland
- Carolina Villegas Sanchez, ESADE
- Damiano Sandri, IMF
- Jesse Schreger, Harvard Business School
- Andreas Stathopoulos, University of Washington
- Jenny Tang, Federal Reserve Bank of Boston
- Adrien Verdelhan, MIT Sloan