The Fourth Annual Methods in International Finance Network Workshop

October 16-17, 2010, School of Economics, Shandong University, China
www.mifn-sdu2010.com

Preliminary Program (as of September 14, 2010)

Saturday, October 16, 2010

9:00-9:15 Welcome Remarks
JinYan Hu, Executive Dean of School of Economics

Session 1
Chair: Yin-Wong Cheung

9:15-10:15 Keynote Lecture
Shige Peng, Shandong University

10:15-10:30 Coffee Break and Group Photo

Session 2
Chair: Bertrand Candelon

10:30- 11:00 Causes and Consequences of the Crisis: An Update
Mark Spiegel (Federal Reserve Bank of San Francisco)
Discussant: Elena Dumitrescu (University of Orleans and Maastricht University)

11:00- 11:30 Backtesting Risk Models using both the Number and the Magnitude of VaR Exceptions
Christophe Hurlin (University of Orleans)
Discussant: Sébastien Laurent (Maastricht University)

11:30- 12:00 Currency crises early warning systems: Why they should be dynamic?
Elena Dumitrescu (University of Orleans and Maastricht University)
Discussant: Norbert Metiu (Maastricht University)

12:00 - 13:45 LUNCH

Session 3

Chair: Christophe Hurlin

13:45-14:15 Bank Size, Market Concentration, and US Bank Earnings Volatility in the Wake of the Global Financial Crisis
Jakob de Haan (University of Groningen and De Nederlandsche Bank)
Discussant: Wessel Vermeulen (University of Luxembourg)

14:15-14:45 Sovereign Rating News and Financial Markets Spillovers
Bertrand Candelon (Maastricht University)
Discussant: Qiang Chen (Shandong University)

14:45-15:15 Testing for Shift-Contagion under Cross-Sectional Dependence
Norbert Metiu (Maastricht University)
Discussant: Yanping Zhao (University of Groningen)

15:15-15:30 Break

Session 4

Chair: Christelle Lecourt

15:30-16:00 The Evolution of RMB Exchange Rate System and Its Policy Implications
Fengming Qin (Shandong University)
Discussant: XingWang Qian (SUNY Buffalo State)

16:00-16:30 Renminbi Internationalization
Xiaoli Chen (Shandong University)
Discussant: TBA

16:30-17:00 Fiscal policies in stress periods
Lenard Lieb (Maastricht University)
Discussant: Malik Kerkour (FUNDP Namur and Maastricht University)

MIFN Board Meeting

17:00-17:45 Invited Only

18:30 CONFERENCE DINNER

Sunday, Oct 17, 2010

Session 5
Chair: Donghui Zhang

9:00-9:30 The Australia-Asia Business Cycle Evolution
Jeffrey Sheen (Macquarie University)
Discussant: Lenard Lieb (Maastricht University)

9:30-10:00 Remittances and Financial Openness
Michel Beine (University of Luxembourg)
Discussant: Andrea Bicu (Maastricht University)

10:00-10:30 Dutch Disease and Immigration
Wessel Vermeulen (University of Luxembourg)
Discussant: Yue Qiao (Shandong University)

10:30-10:45 Break

Session 6
Chair: Guonan Ma

10:45- 11:15 Do jumps mislead the FX market?
Christelle Lecourt (Facultés Universitaires Notre-Dame de la Paix, Namur)
Discussant: Jean-Francois Carpantier (Universite Catholique de Louvain)

11:15- 11:45 Stock Market Bubbles and Crises: The Case of East Asian Emerging Markets
Katerina Panoupoulou (University of Piraeus)
Discussant: Jinyao Gao (Shandong University)

11:45- 12:15 Real exchange rates in developing countries: Are commodity prices important?
Jean-Francois Carpantier (Universite Catholique de Louvain)
Discussant: Jie Li (Central University of Finance and Economics)

12:15 - 13:45 LUNCH

Session 7
Chair: Michel Beine

13:45-14:45 Keynote Lecture
TBA
Andrew Rose (University of California, Berkeley)

14:45-15:00	Closing Remarks
18:30	DINNER