

Volume 28, Issue 34

Conference Announcement

Finance and the Macroeconomy

Location : C.V. Starr Center of New York University

Organizers : Ellen McGrattan, John Heaton, and Sydney Ludvigson

Major Topics : Finance and Macroeconomics

Conference Dates : 10/11/2002 to 10/11/2002

Submission Deadline : 4/8/2002

The deadline for submissions is April 8, 2002. Only authors of accepted papers will be notified.

Send Submissions To : This will be done by April 30, 2002. Please email a PDF file for your paper--or a detailed proposal--to anne.stubing@nyu.edu.

Sponsoring Organizations :

For further information contact :

Web Page :

The Annual CV Starr/RED Conference 2002: Finance and the Macroeconomy On October 11 and 12, 2002, the C.V. Starr Center of New York University and the Society for Economic Dynamics will host the second annual CV Starr/RED conference. This year's topic is on Finance and the Macroeconomy. A combination of invited and submitted papers will be chosen for the program. Selected papers will be considered for publication in a special issue of the Review of Economic Dynamics. The program will be devoted to state-of-the-art research in the nexus between finance and macroeconomics. Any high quality research in this area will be considered for inclusion on the program. Examples of suitable topics include but are not limited to: Heterogeneity: The impact of heterogeneity on asset prices. This could include but is not limited to investigations of differential financial market participation, the role of the wealth distribution in understanding savings and securities prices, the effects of preference heterogeneity, and the importance of human capital in understanding financial markets. Institutional and Demographic Developments: Investigations of institutional or demographic changes that affect aggregate real activity and financial markets. Examples include social security reform, pension reform, changes in regulations of asset markets, changes in demographic characteristics of the population, changes in taxation, and changes in the costs of transacting. Asset Pricing and the Macroeconomy: Empirical and theoretical investigations of the macroeconomic sources of systematic risk underlying asset returns, in both a cross-sectional and a time-series setting macroeconomic explanations for conditional volatility and predictability of equity index returns implications of time-varying discount rates for real macroeconomic variables. Submissions will be reviewed by a selection committee consisting of John Heaton, University of Chicago Sydney Ludvigson, New York University Ellen McGrattan, Federal Reserve Bank of Minneapolis Papers received will be considered submissions to both the conference and the special issue. Papers selected for the conference will be refereed and must meet the high academic standards of the Review. As such, they are to constitute original and unique research that will not published in similar form elsewhere. The program committee will edit the special issue. The deadline for submissions is April 8, 2002. Only authors of accepted papers will be notified. This will be done by April 30, 2002. Please email a PDF file for your paper or a detailed proposal to anne.stubing@nyu.edu.

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