

3rd BML-QASS Conference 2008

**BRUNEL MACROECONOMICS RESEARCH GROUP CONFERENCE:
“POLICY CHALLENGES FROM THE CURRENT CRISIS”**

BRUNEL UNIVERSITY, WEST LONDON, 20th MAY 2008

Session 1: The Subprime crisis and its implications
Chair: Prof E Philip Davis (Brunel and NIESR)

0930: Registration and coffee

1000: Nathaniel Frank (Nuffield College Oxford) “Global Transmission of Liquidity Shocks: Evidence from the 2007 Subprime Crisis”

1030: Nagy Marton (Hungarian National Bank) “Effects of the US Subprime crisis – a Hungarian perspective”

1100: Chris Martin (Brunel) “The implications of the Subprime crisis for monetary policy”

1130 Coffee Break

1150: Charles Goodhart (LSE) “The regulatory response to the financial crisis”

1230: Ray Barrell (NIESR), “Financial crises, regulation and growth”

1310 BUFFET LUNCH

Session 2: Analyses of wider financial instability
Chair: Prof Menelaos Karanasos (Brunel)

1400: Kate Phylaktis and Lichuan Xia (Cass), “Equity Market Co-movement and Contagion: A Sectoral Perspective”

1440: George Kapetanios (QMW) and Andrea Cipollini (Essex), “Forecasting Financial Crises and Contagion in Asia using Dynamic Factor Analysis”

1520 Coffee Break

1540: Jeroen Van Den Berg (Univ of Maastricht), “Modeling exchange rate tensions, a dynamic duration approach”

1620: Ansgar Belke, Walter Orth and Ralph Setzer (Univ Of Duisburg-Essen and Deutsche Bundesbank) “Global liquidity and house prices – a VAR analysis for OECD countries”

1650: Terhi Jokipii (Cass), “BHC Buffer, risk and charter value relationships explored”

1720 End of conference

Conference location: Lecture Room LC068, Lecture Centre, Brunel University, Uxbridge, Middlesex, UB8 3PH UK (for directions see <http://www.brunel.ac.uk/about/where/ux>) Attendance is free, but please register in advance by notifying Devinder Saggi devinder.saggi@brunel.ac.uk Selected papers will be published in Quantitative and Qualitative Analysis in Social Sciences (QASS).