

Uncertainty, Volatility and Monetary Policy

Tuesday 8 March 2016

Organised by the Centre for Finance, Credit and Macroeconomics, University of Nottingham, UK

Trent Building A21 Council Room (sessions 1 & 2), and
Great Hall A200 Trent Building (session 3 and plenary)

PROGRAMME

10.00am - 10.15am *Welcome, Registration and Coffee*

10.15am - 10.30am opening remarks – Paul Mizen

10.30am – 12.00pm Session 1 (Chair: Alejandro Riaño)

- A New Look at Uncertainty Shocks: Imperfect Information and Misallocation
Tatsuro Senga (Queen Mary University of London)
- Do Plants Freeze upon Uncertainty Shocks?
Ariel Mecikovsky (University of Bonn)

12.00pm – 1.00pm *Buffet Lunch*

1.00pm – 2.30pm Session 2 (Chair: Yoshi Morozumi)

- Volatility Contagion: New Evidence from Market Pricing of Volatility Risk
Marek Raczko (Bank of England)
- Global Engagement and Volatility Spillovers
Alejandro Riaño (University of Nottingham)

2.30pm – 3.00pm *Tea/Coffee in the Great Hall (which is a 25m flat walk from the Council Room)*

3.00pm – 4.30pm Session 3 (Chair: Margarita Rubio)

- Quantitative Easing and Tapering Uncertainty: Evidence from Twitter
Peter Tillmann (Justus-Liebig-University Giessen)
- Dynamic Effects of Monetary Policy Shocks on Macroeconomic Volatility
Konstantinos Theodoridis (Bank of England)

4.30pm – 5.00pm *Tea/Coffee break*

5.00pm - 6.30pm Keynote lecture (Chair: Paul Mizen)

- Unconventional Monetary Policy and its Effects
Martin Weale (Monetary Policy Committee, Bank of England)

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