Debt Management Modelling Workshop

April 24, 2020
Bank of Canada, Ottawa, Canada

8:00 – 9:00 Registration and breakfast

9:00 – 9:15 Welcome Remarks

Saki Bigio, University of California at Los Angeles
Galo Nuño, Bank of Spain
Juan Passadore, Einaudi Institute of Economics and Finance

10:15 – 10:45 Refreshment Break

10:45 – 11:45 Optimal Fiscal Policy Without Commitment: Beyond Lucas-Stokey
Davide Debortoli, Universitat Pompeu Fabra
Ricardo Nunes, University of Surrey
Pierre Yared, Columbia University

11:45 – 12:45 Lunch

12:45 – 13:45 Long Term Government Bonds
Elisa Faraglia, University of Cambridge
Albert Marcet, IAE-CSIC, ICREA, UAB and Barcelona GSE
Rigas Oikonomou, Université Catholique de Louvain
Andrew Scott, London Business School

13:45 – 14:15 Refreshment Break

14:15 – 15:15 Optimizing the Maturity Structure of US Treasury Debt: A Model-Based Framework
Terry Belton, JP Morgan Chase
Kristopher Dawsey, DE Shaw
David Greenlaw, Morgan Stanley
Huachen Li, JP Morgan Chase
Srini Ramaswamy, JP Morgan Chase
Brian Sack, DE Shaw

15:15 – 15:30 Closing Remarks