Call for Papers
Submission Deadline: August 30, 2014

Conference on "Nonlinearities in macroeconomics and finance in light of crises"

Frankfurt, December 15/16 2014
Hosted by the European Central Bank (ECB)

EUROPEAN CENTRAL BANK (ECB)
EURO AREA BUSINESS CYCLE NETWORK (EABCN) and the
FEDERAL RESERVE BANK OF ATLANTA

Organisers:
Gianni Amisano (European Central Bank)
Kirstin Hubrich (European Central Bank)
Massimiliano Marcellino (Bocconi University, IGIER, EABCN and CEPR)
Tao Zha (Atlanta Fed and Emory University)

The importance and usefulness of nonlinear models has been emphasised by the recent turbulent times. These models are crucial in fields of research and research-based policy advice regarding the nexus between financial instabilities and the macroeconomy, the housing market, the effects of standard and non-standard monetary policies, the effects of fiscal policies and the role of financial variables as providers of information regarding agents' attitude with respect to risk and stress conditions in financial markets. The conference will cover a broad range of themes in macroeconomics and finance where nonlinearities are relevant. A special emphasis will be given to methodological, theoretical and empirical aspects of nonlinear models and their relevance for economic policy making. Topics might include:

- Financial markets/financial instabilities and the macroeconomy
- Standard and non-standard monetary policy, the zero lower bound and the interactions with economic dynamics
- Monetary and fiscal policy interactions
- Fiscal policy, sovereign default risk and private sector debt
- Risk and stress conditions in financial markets, systemic risk
- Financial markets, expectations (including asset pricing) and banking
- New approaches to estimating (structural and reduced form models), solving and validating nonlinear models in macroeconomics and finance

Chris Sims (Princeton University) will be the keynote speaker. Monika Piazzesi, Frank Schorfheide, Martin Schneider and Philippe Bacchetta have agreed to participate.

The deadline for replies is 9am UK time (+1 GMT) on Saturday 30 August 2014. Authors who are CEPR members can upload their submission on http://www.cepr.org/active/accounts/login.php. Authors who are not CEPR members can email their submission to meets@cepr.org. Please indicate in your email whether you would be willing to act as a discussant and if you will be able to cover your own travel and accommodation costs, or whether you will require funding from EABCN. Guidelines on how to register online for CEPR Meetings can be found at http://www.cepr.org/content/Electronic-Meetings-Organisation. Authors of successful submissions and accepted participants will be notified by mid October 2014 at the latest.

The event is hosted by the European Central Bank, and co-sponsored by the ECB, the EABCN and the Federal Reserve Bank of Atlanta. Limited funding is available for travel expenses for academic participants presenting or acting as discussants. Expenses will be reimbursed according to the standard CEPR travel guidelines. Costs will not be covered for central bank participants.
Full name:
Institution:
Address:

E-mail address:
Phone:
Fax:

I am interested in attending the EABCN Conference in Frankfurt from 15 to 16 December 2014
YES/NO

I am interested in giving a paper (please attach details):
YES/NO

I am willing to act as a discussant:
YES/NO

I will require travel funding:
YES/NO

I will require accommodation funding:
YES/NO

Application deadline: 9am GMT on 30 August 2014

Please return by e-mail to meets@cepr.org