Friday September 25, 2015

12:00-1:30 pm  Lunch  Bendheim Center for Finance

1:30-2:30 pm  **Session Chair:** Bill Janeway

*Pedro Saffi,* “Short Sales Constraints and the Diversification Puzzle”

*Ronnie Sircar,* “Fracking, Renewables, and Mean field games”

2:30-3:00 pm  Coffee Break

3:00-4:00 pm  **Session Chair:** Dilip Abreu

*Maryam Farboodi,* “Strategic Opaqueness: A Cautionary Tale on Securitization”

*Giancarlo Corsetti,* “The Mystery of the Printing Press: Monetary Policy and Self-fulfilling Debt Crises”

6:00 pm  Reception and Dinner (*invitation only*)  Palmer House

Saturday September 26, 2015

9:30 – 10:30  **Session Chair:** Adrien Matray

*Farzad Saidi,* “Does Bank Scope Improve Monitoring Incentives in Syndicated Lending?”

*Markus Brunnermeier,* “the I Theory of Money”

10:30 – 11:00  Coffee Break

11:00 – 12:00  **Session Chair:** Yaxin Duan

*Yacine Ait-Sahalia,* High Frequency Market Making

*Si Cheng,* “Polynomial term structure models”

12:00-1:30  Lunch

1:30-2:30  **Session Chair:** Pedro Saffi

*Coen Teulings,* “Secular stagnation, rational bubbles and fiscal policy”

*Stephen Morris,* “Information and market power”

2:30-3:00  Coffee Break

3:00-4:00  **Session Chair:** Chris Sims

*Wei Xiong,* “The Financialization of Commodity Markets”

*Elroy Dimson,* “Art as an Asset and Keynes the Collector”

6:00 pm  Dinner (*invitation only*)  Blue Point Grill, 258 Nassau Street, Princeton