

The 3rd RESSU

"Exchange Rate, Capital Flows & Trade Flows"



Time Table (2019.11.29)

Session 3

Time Table	Title	Presenter	Co-author
9:00-9:40	Chair: Kentaro Iwatsubo (Kobe University)		
	Predictability of Extreme Daily Returns in Emerging Markets Discussant: Shugo Yamamoto (Yamaguchi University)	Fahad Ali (College of Economics Zhejiang University)	
9:40-10:20	A New Asymmetric Copula with Sign-Reversible Correlation Discussant: Kentaro Kikuchi (Shiga University)	Masahito Kobayashi (Yokohama National University)	

Session 4

Time Table	Title	Presenter	Co-author
10:40-11:20	Chair: Willem Thorbecke (RIETI)		
	The Changing Role of Foreign Investors in Tokyo Stock Price Formation Discussant: Masahiro Yamada (Osaka University)	Kentaro Iwatsubo (Kobe University)	Clinton Watkins Graduate School of Economics
11:20-12:00	Price Discovery and Liquidity Recovery: Forex Market Reactions to Macro Announcements Discussant: Takamitsu Kurita (Fukuoka University)	Masahiro Yamada (Osaka University)	Takatoshi Ito (School of International and Public Affairs, Columbia University)

Keynote speech

Time Table	Title	Presenter	Co-author
13:10-14:10	Chair: Yushi Yoshida (Shiga University)		
	Negative Interest Rate Policy and the Influence of Macroeconomic News on Yields	Rasmus Fatum (University of Alberta)	Naoko Hara (Institute for Monetary and Economic Studies Bank of Japan) Yohei Yamamoto (Department of Economics Hitotsubashi University)

Session 5

Time Table	Title	Presenter	Co-author
14:10-14:50	Chair: Yushi Yoshida (Shiga University)		
	For Whom the Levy Tolls: The Case of a Macroprudential Stability Levy in South Korea Discussant: Kentaro Iwatsubo (Kobe University)	Ahn, Jae Bin (Seoul National University)	Hyunjoon Lim (Economic Research Institute, Bank of Korea)

Session 6

Time Table	Title	Presenter	Co-author
15:10-15:50	Chair: Ahn, Jae Bin (Seoul National University)		
	Exchange rate pass-through on Japanese prices: Import price, producer price, and core CPI Discussant: Jean-Christophe Poutineau (University of Rennes 1)	Yuri Sasaki (Meiji Gakuin University)	Yushi Yoshida (Shiga University)
15:50-16:30	Bilateral Synchronization in a Globalized World: a Global Macroeconomic Approach Discussant: Ahn, Jae Bin (Seoul National University)	Jean-Christophe Poutineau (University of Rennes 1)	J.-S. PENTECOTE (University of Normandy - Caen) T. RAZAFINDRABE F. RONDEAU (University of Rennes 1)