



2019.11.28 (Thu)

Time Table

8:30-9:00 Reception (Shikon-Syousai-Kan 3F)

9:00-9:20 Opening Ceremony (Seminar Room 1 / Shikon-Syousai-Kan 3F)
 Opening Speech by Shiga University President Ryuichi IDA

Venue: Seminar Room 1 / Shikon-Syousai-Kan 3F

Time		Title	Presenter	Co-author
9:20-10:00	Session 1	▶Chair:Masahiro Yamada (Osaka University)		
		Modelling and forecasting the dollar-pound exchange rate in the presence of structural breaks Discussant:Takeshi Kobayashi(NUBC Business School)	Takamitsu Kurita (Fukuoka University)	Jennifer L. Castle (Institute for New Economic Thinking & Magdalen College, University of Oxford)
		Global Bond Market Interaction: An Arbitrage-free Dynamic Nelson Siegel Modeling Approach Discussant:Kentaro Kikuchi(Shiga University)	Takeshi Kobayashi (NUBC Business School)	
10:40-11:20		Offshore Bond Issuance and Noncore Liability in China Discussant:Fabien Rondeau (University of Rennes 1)	Shugo Yamamoto (Yamaguchi University)	
11:20-11:40 Break Time (20min)				
11:40-12:20	Session 2	▶Chair:Jean-Christophe Poutineau (University of Rennes 1)		
		Why Japan Lost Its Comparative Advantage in Producing Electronic Parts and Components Discussant:Yushi Yoshida(Shiga University)	Willem Thorbecke (Research Institute of Economy, Trade and Industry)	
12:20-13:00		Production Chains, Exchange Rate Shocks, and Firm Performance Discussant:Willem Thorbecke (RIETI)	Hongyong Zhang (Research Institute of Economy, Trade and Industry)	LI Zhigang (Asian Development Bank) WEI Shang-Jin (Columbia University)
13:00-14:10 Lunch Time (70min) "CAFETERIA LAGUNA"				
14:20-15:20	Keynote Session	Keynote speech		
		▶Chair:Yushi Yoshida (Shiga University)		
		A Jackknife Model Averaging Analysis of RMB Misalignment Estimates	Yin-Wong Cheung (City University of Hong Kong)	Wenhao Wang (City University of Hong Kong)
15:20- Reception Tour : "Okamura Honke→Uosei"				



2019.11.29(Fri)

Time Table

Venue: Seminar Room 1 / Shikon-Syousai-Kan 3F				
Time		Title	Presenter	Co-author
9:00-9:40	Session 3	▶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)	
10:20-10:40 Break Time (20min)				
10:40-11:20	Session 4	▶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)
12:00-13:10 Lunch Time (70min) / Shikon-Syousai-Kan 3F				
13:10-14:10	Keynote Session	Keynote speech		
		▶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)
14:10-14:50	Session 5	▶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)
14:50-15:10 Break Time (20min)				
15:10-15:50	Session 6	▶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)
16:30-16:40 Closing session (Seminar Room 1 / Shikon-Syousai-Kan 3F)				