



Cambridge Finance- Wharton Seminar Day



The Pitt Building, Trumpington Street, Cambridge
Thursday 25th June 2009

Seminar Programme

08:45 COFFEE

09:00 **The Affine Arbitrage-Free Class of Nelson-Siegel Term Structure Models**
Frank Diebold - speaker, Vanessa Smith - discussant

10:00 **Ambiguity and rational expectations equilibria: dynamics**
Jayant Ganguli - speaker, Philipp Illeditsch - discussant

11:00 COFFEE

11:15 **High Water Marks in Competitive Capital Markets**
David Musto - speaker, Chris Rogers - discussant

12:15 **The role of credit in international business cycles: an empirical analysis using global VAR**
TengTeng Xu - speaker, Til Schuermann- discussant

13:15 LUNCH

14:15 **The Corporate Structure of International Financial Conglomerates: Complexity and Its Implications for Safety and Soundness**
Dick Herring - speaker, John Eatwell & Eilis Ferran - discussants

15:15 **Financial Connections and Systemic Risk** (joint paper with Franklin Allen)
Ana Babus - speaker, Richard Weber - discussant

16:15 COFFEE

16:30 **Diverse Beliefs**
Chris Rogers - speaker, Frank Diebold - discussant

17:30 FINISH