

# The 3rd RESSU "Exchange Rate, Capital Flows & Trade Flows"

## Time Table (2019.11.28)

Seminar Room 1				
8:30:-9:00	Reception by Lounge (Shikon-Syousai-Kan 3F)			
9:00-9:20	Opening Ceremony (Seminar Room 1) Opening Speech by Shiga University President Ryuichi IDA			
Time Table	Session	Title	Presenter	Co-author
9:20-10:00	Session 1	Chair:Masahiro Yamada (Osaka University)		
		<a href="#">Modelling and forecasting the dollar-pound exchange rate in the presence of structural breaks</a>	<b>Takamitsu Kurita</b> (Fukuoka University)	Jennifer L. Castle+  (Institute for New Economic Thinking & Magdalen College, University of Oxford)
		Discussant:Takeshi Kobayashi(NUBC Business School)		
10:00-10:40	Session 1	<a href="#">Global Bond Market Interaction: An Arbitrage-free Dynamic Nelson Siegel Modeling Approach</a>	<b>Takeshi Kobayashi</b> (NUBC Business School)	
10:40-11:20		<a href="#">Offshore Bond Issuance and Noncore Liability in China</a>	<b>Shugo Yamamoto</b> (Yamaguchi University)	
		Discussant:Fabien Rondeau (University of Rennes 1)		
11:20-11:40	Break Time (20min)			
11:40-12:20	Session 2	Chair: Jean-Christophe Poutineau (University of Rennes 1)		
		<a href="#">Why Japan Lost Its Comparative Advantage in Producing Electronic Parts and Components</a>	<b>Willem Thorbecke</b> (Research Institute of Economy, Trade and Industry)	
12:20-13:00	Session 2	<a href="#">Production Chains, Exchange Rate Shocks, and Firm Performance</a>	<b>Hongyong Zhang</b> (Research Institute of Economy, Trade and Industry)	LI Zhigang Asian Development Bank WEI Shang-Jin Columbia University
		Discussant:Willem Thorbecke (RIETI)		
13:00-14:10	Lunch Time (70min) "CAFETERIA LAGUNA"			
Keynote speech				
14:20-15:20	Keenote Session	Chair:Yushi Yoshida(Shiga University)		
		<a href="#">A Jackknife Model Averaging Analysis of RMB Misalignment Estimates</a>	<b>Yin-Wong Cheung</b> (City University of Hong Kong)	Wenhao Wang (City University of Hong Kong)
15:20-	Reception Tour Okamura Honke→Uosei			

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9:00-9:40	Session	Chair: Kentaro Iwatsubo (Kobe University)		
		<a href="#">Predictability of Extreme Daily Returns in Emerging Markets</a>	<b>Fahad Ali</b> (College of Economics Zhejiang University)	
9:40-10:20	3	Discussant: Shugo Yamamoto (Yamaguchi University)		
		<a href="#">A New Asymmetric Copula with Sign-Reversible Correlation</a>	<b>Masahito Kobayashi</b> (Yokohama National University)	
10:20-10:40	Break Time (20min)			
10:40-11:20	Session	Chair: Willem Thorbecke (RIETI)		
		<a href="#">The Changing Role of Foreign Investors in Tokyo Stock Price Formation</a>	<b>Kentaro Iwatsubo</b> (Kobe University)	Clinton Watkins Graduate School of Economics
11:20-12:00	4	Discussant: Masahiro Yamada (Osaka University)		
		<a href="#">Price Discovery and Liquidity Recovery: Forex Market Reactions to Macro Announcements</a>	<b>Masahiro Yamada</b> (Osaka University)	Takatoshi Ito (School of International and Public Affairs, Columbia University)
12:00-13:10	Lunch Time(70min)			
13:10-14:10	Keenote Session	Keynote speech		
		Chair: Yushi Yoshida (Shiga University)		
		<a href="#">Negative Interest Rate Policy and the Influence of Macroeconomic News on Yields</a>	<b>Rasmus Fatum</b> (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	Chair: Yushi Yoshida (Shiga University)		
		<a href="#">For Whom the Levy Tolls: The Case of a Macroprudential Stability Levy in South Korea</a>	<b>Ahn, Jae Bin</b> (Seoul National University)	Hyunjoon Lim (Economic Research Institute, Bank of Korea)
14:50-15:10	5	Discussant: Kentaro Iwatsubo (Kobe University)		
		<a href="#">Exchange rate pass-through on Japanese prices: Import price, producer price, and core CPI</a>	<b>Yuri Sasaki</b> (Meiji Gakuin University)	Yushi Yoshida (Shiga University)
15:10-15:50	Session	Chair: Ahn, Jae Bin (Seoul National University)		
		<a href="#">Bilateral Synchronization in a Globalized World: a Global Macroeconomic Approach</a>	<b>Jean-Christophe Poutineau</b> (University of Rennes 1)	J.-S. PENTECOTE (University of Normandy - Caen) T. RAZAFINDRABE F. RONDEAU (University of Rennes, 7 )
15:50-16:30	6	Discussant: Ahn, Jae Bin (Seoul National University)		
16:30-16:40	Closing session (Seminar Room 1)			