

ACADEMIC PROGRAMME

for

**WARWICK SUMMER RESEARCH WORKSHOP
“FINANCIAL CRISES: THEORY AND POLICY”**

to be held at

**DEPARTMENT OF ECONOMICS,
UNIVERSITY OF WARWICK**

7-18 July 2003

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**ORGANISERS
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ALL PRESENTATIONS WILL TAKE PLACE IN ROOM S2.79

WEEK 1

Monday 7 July

ON ARRIVAL TO ECONOMICS

WELCOME

WORKSHOP INFORMATION PACK AVAILABLE
FROM GILL PEARCE, ROOM S2.135

- 3:00PM "Currency Attacks with Multiple Equilibria and Imperfect Information: the role of wage-setters"
Gianluca FEMMINIS, Università Cattolica del S. Cuore

Tuesday 8 July

- 10:00AM "Growth Expectations, Capital Flows and International Risk Sharing"
Olli CASTREN, European Central Bank

--- Coffee break - Economics Common Room ---

- 11:15AM "The Russian Financial Crisis and its Consequences for Central Asia"
Tatiana DAMJANOVIC, University of Essex

Wednesday 9 July

- 11:15AM "What Does Motivate Lending and Aid to the HIPC's? The Debt Burden and Relief Game"
Silvia MARCHESI, UNISI - Italy

Thursday 10 July

- 10:00AM "Public Signals and Multiple Equilibria"
Juntip BOONPRAKAIKAWA, University of Warwick

- 11:15AM "(In)Stability and Informational Efficiency of Prices"
Gabriel DESGRANGES, University of Cergy

Friday 11 July

- 2:00PM REGISTRATION
CSGR 2003 ANNUAL CONFERENCE, S0.21
"International Financial Crises: What follows the Washington Census?"

- 3:00PM "Speculative Attacks on Debt and Optimum Currency Area: a Welfare Analysis"
Marcia LEON, IMPA

SEPARATE PROGRAMME ENCLOSED IN INFORMATION PACK.

WEEK 2

Monday 14 July

- 10:00AM "Empirical Modelling of Contagion: A Review of Methodologies"
Mardi DUNGEY, Australian National University

--- Coffee break - Economics Common Room ---

- 11:15AM "Is the Basel Accord Voluntary?"
Kern ALEXANDER, University of Cambridge

Tuesday 15 July

- 10:00AM "Segmented Asset Markets and Optimal Exchange Rate Regimes"
Amartya LAHIRI, Federal Reserve Bank of New York

--- Coffee break - Economics Common Room ---

- 11:15AM "Economic Growth, Liquidity, and Bank Runs" (joint with Todd Keister (ITAM))
Huberto ENNIS, Federal Reserve Bank of Richmond

Wednesday 16 July

- 10:00AM "Characterizing Risk Aversion for Emerging Markets During Financial Crises"
Renee FRY, Australian National University

--- Coffee break - Economics Common Room ---

Thursday 17 July

- 10:00am "Panic, Boom and Bust: Excess Demand, Devaluations and the Real Effects of Speculative Attack"
Ivan PASTINE, Bilkent University

--- Coffee break - Economics Common Room ---

- 11:15AM "The Collapse of the Argentine Peso: Incompetence, Favoritism or Both?"
Javier GARCIA FRONTI, Warwick/University of Buenos Aires

Friday 18 July

- 10:00AM "Portfolio Returns and the Fragility of the Banking System"
Eugenio PROTO, University of Bristol

END OF WORKSHOP