

CALL FOR PAPERS

Banco de España – Bank of Canada Workshop on “Advances in Fixed Income Modeling”

July 4-5, 2011
Madrid Spain

The Bank of Canada and Banco de España will host a conference on "Advances in Fixed Income Modeling" in Madrid, Spain on July 4 and 5, 2011. This conference will provide an opportunity for researchers from academia and central banks to discuss a wide range of theoretical and empirical issues regarding recent modeling of Fixed Income Markets.

TOPICS:

Possible topics include, but are not limited to, the following:

- i. Yield curve modeling
- ii. Multi-country models of the term structure of interest rates
- iii. Sovereign and credit risk models
- iv. Modeling of money market rates
- v. Bond portfolio management
- vi. Bond prices in Dynamic Stochastic General Equilibrium (DSGE) Models
- vii. Liquidity and market microstructure of fixed income markets

PAPER SUBMISSION PROCEDURE:

Anyone interested in presenting research at this conference should send a draft of their paper or a detailed abstract in electronic form to:

Antonio Diez de los Rios: adiez@bankofcanada.ca

by April 25, 2011.

The authors of accepted papers will be notified by the end of April, 2011.

EXPENSES:

The organizers will cover reasonable travel expenses for the author presenting the research and for discussants.

PARTICIPATION:

The organizers invite interested academics and practitioners to attend the workshop and to be discussants. There is no fee for participation, but non-presenting and non-discussing participants will be responsible for their own expenses. If you are interested in attending, please send an e-mail to:

Jose Manuel Marques: ai_mercados.financieros@bde.es

no later than June 1, 2011.

SCIENTIFIC COMMITTEE:

Antonio Diez de los Rios, Bank of Canada
Jean-Sebastien Fontaine, Bank of Canada
Ricardo Gimeno, Banco de España
Jose Manuel Marques, Banco de España