Institute for International Integration, TCD
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International Bond and Debt Market Integration Conference 31-5 / 1-06

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Please see below the details of the above conference. The conference is FREE. Booking forms are available at www.tcd.ie/iis

	31-May							
	0900-1030	0930-1100	1100-1230	1230-1330	1430-11600	1600-1730	1800-1900	1900-2000
Parallel A	Registration*	A1 : Banking market	A2 : National Bond Markets	Plenary Speaker Professor Ike Mathur	A3 : Bank Stock Reaction	A4 : Emerging Markets	Plenary Speaker : Professor Alberto Giovannini	Wine and Cheese Reception, IIIS Mezzanine
Parallel B		B1 : Debt Instruments	B2: Bond Market Linkages		B3: Debt-Equity Market Linkages	B4: Debt and the Macroeconomy		
	1 June							
		0930-1100	1100-1130	1130-1300	1300-1400			
Parallel A		A5 : Corporate Bonds and Swaps	Coffee	A6 : Global Linkages in Bond Markets	Buffet Lunch, IIIS Mezzanine			
Parallel B		B5: Bond Market Issues		B6: Volatility and Correlation in bond markets				

* registration will also be open 0900-0930 Tuesday

Author			***Title***	***Session Title***	***Session #***
Nyes, Emannuelle, University of Limoges / University of Birmingham			Service provision and bank interest margins: price and risk implication for E.U. banks	Banking Market	A1
Pop, Adrian, Laboratoire d'Economie d'Orléans			The Indirect Channel Of Market Discipline: Evidence from European Bank Debt Markets (1995-2002)	Banking Market	A1
Bernoth, Kerstein, ZEI, Bonn	Von Hagen, Jurgen, CEPR	Schuknecht, Ludger, European Central Bank	Sovereign Risk Premia In The European Government Bond Market	National Bond Markets	A2
Parisi Franco, , Rice University	Urrutia Jorge,, University of Chile	Parisi, Antonino, University of Chile	Weekly Expected Credit Spread in Latin-American Brady Bonds	National Bond Markets	A2
Andritsky, Joe, Swiss Institute of Banking, St Gallen			Implied Default Probabilities and Default Recovery Ratios: An Analysis of Argentine Eurobonds	National Bond Markets	A2
Aburgi, Adam, Southern Connecticut State University			Asymmetric Exchange Rate Exposure of Bank Stocks : Evidence from South Africa	Bank Stock Reaction	A3
Baele, Lieven, University of Ghent	Van Landschoot, Astrid, National Bank of Belgium	Vander Vennet, Rudi , University of Ghent	Bank Characteristics and Cyclical Variations in Bank Stock Returns	Bank Stock Reaction	A3

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Bautista, Carlos , University of the Phillipines	Crouzille, Céline , Univeristy of Limoges	Lepetit, Laetitia , Univeristy of Limoges	How did the Asian Stock Market React to Bank Mergers after the Asian Crisis	Bank Stock Reaction	A3
Fetherston, Tom, University of Alabama			Factors Affecting the Yields of Emerging Market Issuers in International Bond Markets: South East Asian Evidence	Emerging Markets	A4
Hertz, Bernhard, Deutsche Bank	Hoops, Stefan, Deutsche Bank		Hurt by the capital market - cured by the capital market	Emerging Markets	A4
McGuire, Patrick, Bank for International Settlements	Schrijvers, Martin, De Nederlandsche Bank		Common factors in emerging market spreads	Emerging Markets	A4
Afonso, Antonio, European Central Bank	Strauch, Rolf, European Central Bank		Fiscal Policy Events and Interest Rate Swop Spreads : Evidence from the EU	Corporate / Swaps	A5
Miloudi, Anthony, University of Rennes	Moreaux, Franck, University of Rennes		The Relations Between Corporate Credit Spreads, Treasury Yields and the Equity Market: New Evidences from Daily Options-Adjusted Spreads Indices	Corporate / Swaps	A5
Boschi, Melissa, Italian Ministry of finance/ University of Essex	Goenka, Aditya , Univeristy of Essex / National University of Singapore		capital flows and transmission of financial Crises	Global Linkages	A6

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Chakravorti, Sujit, IMF	Lall, Subir, IMF	Illynia, anna, IMF	Managerial Incentives and Financial Contagion	Global Linkages	A6
Lane, Philip, Institute for International Integration, Trinity College- Dublin			Global bond Holdings and the Eurozone	Global Linkages	A6
Hutson, Elaine, University College - Dublin			Bond Hedge Funds	Debt Instruments	B1
Kraussel, Roman, CFS, Frankfurt			Do Credit Rating Agencies Add To The Dynamics Of Emerging Market Crises?	Debt Instruments	B1
Jankowitsch, Rainer Vienna University of Technology	Pichler, Stefan, Vienna University of Technology		Currency Dependence of Corporate Credit Spreads	Debt Instruments	B1
Bessler, Wolfgang, Justus-Liebig-Universität Giessen	Norsworthy, John, Rensselaer Polytechnic		Cointegration of German and US interest rates	Bond Market Linkages	B2
Engstead, Tom, Aarhus School of Business	Taggennaard, Carsten, Aarhus School of Business		Comovmement of German and US Bond markets	Bond Market Linkages	B2
Lucey, Brian, Institute for International Integration, Trinity College- Dublin	Wu, Eliza, University Of New South Wales		Dynamics Of Bond Market Integration In Europe	Bond Market Linkages	B2

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Bredin, Don, University College - Dublin	Gavin, Caroline, Central Bank of Ireland	O'Reilly, Gerald, Central Bank of Ireland	Foreign Money shocks and the volatility of the ISEQ	Debt-Equity Linkage	B3
Jansen, W Jos, De Nederlandsche Bank	Berben, Robert-Paul, De Nederlandsche Bank		Bond market and stock market integration in Europe	Debt-Equity Linkage	B3
Steeley, Jim, Aston University			A Theory of Debt-Equity Linkage	Debt-Equity Linkage	B3
Corbine, Annie, University of Bordeaux			Capital mobility and the Feldstein-Horioka Puzzle: A Time-Varying Parameter Cointegration Approach	Macro	B4
Paesani, Paulo, European University Institute	Kramer, Manfred, European Central Bank	Strauch, Rolf, European Central Bank	Domestic fundamentals and comovements in longterm interest rates : the case of Germany, Italy and the USA	Macro	B4
Sekioua, Sofiane, University of Warwick			Real interest rate parity over the 20th century: New evidence based on confidence intervals for the dominant root and half-lives of shocks	Macro	B4
Burger, John, Loyola	Warnock, Frank, Federal Reserve Bank		Foreign Participation in local currency bond markets	Bond Markets	B5

Diaz, Antonio, Universidad de Castille - La Mancha	Navarro, Eliso, Universidad de Castille- La Mancha		Premiums between Spanish Treasury Asset Markets: the Impact of the European Monetary Union	Bond Markets	B5
Christianssen, Charlotte, Aarhus School of Business			Volatility-Spillover Effects in European Bond Markets	Volatility And Correlation	B6
Kearney, Colm, Institute for International Integration, Trinity College- Dublin	Poti, Valerio, Institute for International Integration, Trinity College- Dublin		Integration and Correlation Dynamics in European Government Bond Markets	Volatility And Correlation	B6
Skintzi, Vasilik, Athens University of Economics and business	Refenes, Apostolos, Athens University of Economics and Business		Volatility Spillovers and Dynamic Correlation in European Bond Markets	Volatility And Correlation	B6