12:00-12:30
- The global spillovers of unconventional monetary policies on tail risks
  Pedro Serrano, Universidad Carlos III de Madrid
  Irma Alonso, Antoni Vaello-Sebastiá

12:30-13:00
- Asylum Migration and the Selection of Host Countries. The Signalling Role of Asylum recognition Rates at the Country-Pair Level
  Felicitas Nowak-Lehmann, University of Goettingen
  Inmaculada Martínez Zarzoso

13:00-13:30
- Macro determinants of non-performing loans: a comparative panel analysis between consumer and mortgage loans
  Pilar Soriano, Universitat de València
  David Cortés

11:30-13:30 PARALLELL SESSION 4.b online Chair: María del Carmen Ramos
Room: JAA213FJ

11:30-11:50
- The Impact of the German Fuel Discount on Prices at the Petrol Pump
  Volker Seiler, University of Lorraine

11:50-12:10
- The Relationship Between Chinese and FOB Prices of Rare Earth Elements Revisited – A Wavelet Approach
  Volker Seiler, University of Lorraine

12:10-12:30
  Ning Wang, Mathematical Institute University of Oxford
  Chengying He, Tianqi Wang and Salman Ali Shah

12:30-12:50
- Empirical modelling of the relationship between stock market capitalization and GDP. Evidence from panel cointegration FMOLS and DOLS estimations
  María del Carmen Ramos Herrera, Universidad de Alcalá
  María Asunción Prats

12:50-13:20
- The impact of oil shocks on the stock market
  César Castro, Universidad de Salamanca
  Rebeca Jiménez

13:30-14:00 CLOSING REMARKS
  Sala de Grados, Room: JAA205CC

14:00-16:00 LUNCH BREAK (Restaurante El Ágora)
THURSDAY, 4th May

Faculty of Law and Economic Sciences (FCJE)

9:00-9:30 WELCOMING SPEECH and REGISTRATION

9:30-11:00 PARALLEL SESSION 1a Chair: Juan Carlos Cuestas
Sala de Grados, Room: JAA205CC

9:30-10:00
• Macroeconomic News and Sovereign Interest Rate Spreads before and during Quantitative Easing.
Gerda Kirpsen, Bank of Estonia, Tallinn University of Technology, Estonia.
Karsten Staehr, Martti Randveer, Nicolas Reigl, Lenno Uusküla

10:00-10:30
• Macro Prudential Policy’s influence on Monetary Policy’s Interest Rate Channel. An empirical assessment for the European Union.
Julian Gabriel Soriano, Universidad de Alicante

10:30-11:00
• Employment by sector in Spain: persistence, long memory, and spillovers.
Juan Carlos Cuestas, Universitat Jaume I, IEI

11:30-11:45 COFFEE BREAK
(Café dels Sentits)

11:45-12:15 PARALLEL SESSION 2.b Chair: Mª Angeles Càrner, Trino-Manuel Ñíguez

12:15-12:30
• Analytic Moments of TGARCH models with polynomially adjusted densities
Angel Leon Valle, Universidad de Alicante
Mª Angeles Carrero, Trino-Manuel Ñíguez

12:30-13:00
• Corporate Performance and Idiosyncratic Risk
Paris Paraskevas, ICADE Universidad Pontificia Comillas, Madrid
Isabel Figueroa-Ferretti, Sara Lumbereras, Ioannis Paraskevopoulos

12:00-13:30 PARALELL SESSION 2.b Chair: Juan Carlos Cuestas
Room: JAA213FJ

12:00-12:30
• Why Do Bank Managers Understate Loan Loss Reserves?
Antonio Rubia, Universidad de Alicante
M. Balboa, G. Lopez-Espinosa, L. Trigeorgis

12:30-13:00
• Euro area inflation linked debt: an evaluation
Juan Equiza Goñi, Universidad de Navarra

13:00-13:30
• Gas price shocks, the current account, and the real exchange rate: An empirical analysis for the EU
Juan Carlos Cuestas, Universitat Jaume I-IEI
Javier Ordóñez, Mercedes Monfort

14:00-16:00 LUNCH BREAK

16:00-17:30 KEYNOTE LECTURE

16:00-17:30 DECISION MAKING IN ECONOMICS

17:30-18:00 COFFEE BREAK (Café dels Sentits)

18:00-18:30 PARALLEL SESSION 3.a Chair: Federico Platania
Sala de Grados, Room: JAA205CC

18:00-20:00 PARALLEL SESSION 3.b online Chair: Helena Domínguez
Room: JAA213FJ

18:00-18:30
• Nonlinear model of public debt with bonds and money finance
Alessandro Bellocchi, University of Urbino Carlo Bo
Andrea Bacchiocchi, Gian Italo Bischi, Giuseppe Travaglini

18:30-19:00
• Ownership decisions and earnings management by targets in M&A: can less be more?
Héctor Fabio Perafanrå-Áñez, Universidad Externado de Colombia
Belén Gill-de Albornoz Noguer, Begoña Giner

19:00-19:30
• The transmission of ECB unconventional monetary policies: a scenario-based analysis.
Helena Domínguez Torres, Universidad de Sevilla

FRIDAY, 5th May

9:30-11:00 KEYNOTE LECTURE
Sala de Grados, Room: JAA205CC
• “Expected market risk premia”
Gonzalo Rubio, Universidad CEU Cardenal Herrera

11:00-11:30 COFFEE BREAK (Café dels Sentits)

11:30-13:00 PARALLEL SESSION 4.a Chair: Felicitas Nowak-Lehmann
Sala de Grados, Room: JAA205CC

11:30-12:00
• Can bank runs be prevented by bail-in mechanisms? An experimental analysis
Iván José Barreda, Universitat Jaume I de Castelló, Gianluca Grimalda, Andrea Teglio