

## 8<sup>th</sup> AMSE BDF WORKSHOP IN MACROECONOMICS PROGRAM

June 21, 2024

Venue: AMU-AMSE, 5 boulevard Maurice Bourdet, 13001 Marseille - Amphitheater

Organizers: Laurent Ferrara, Céline Poilly, Charles Serfaty, Daniele Siena

- 9.00            **Davide Furceri**, IMF  
*Financial Stress and Economic Activity: Evidence from a New Worldwide Index*, with H. Ahir, G. Dell’Ariccia, C. Papageorgiou, and H. Qi  
Discussant: **Alessandro Previtero**, Kelley School of Business Indiana University
- 9.50            **Geert Peersman**, Ghent University  
*Commodity Price Shocks and Global Cycles: Monetary Policy Matters*  
Discussant: **Simona delle Chiaie**, Bloomberg LP
- 10.40           *Coffee break*
- 11.10           **Kenza Benhima**, HEC Lausanne  
*Foreign Exchange Intervention with UIP and CIP Deviations: The Case of Small Safe Haven Economies*, with P. Bacchetta and Brendan Berthold  
Discussant: **Daniele Siena**, Politecnico di Milano
- 12.00           *Lunch*
- 13.30           **Francesca Monti**, Université Catholique de Louvain  
*In the Fed we Trust? Measuring trust in central banking and its effects on the macroeconomy*, with D. Aikman, S. Deepak Havaldar and S. Zhang.  
Discussant: **Sylvérie Herbert**, Banque de France
- 14.20           **Sarah Mouabbi**, Banque de France  
*The Dynamic Nature of Macroeconomic Risks*, with J-P. Renne and A. Tschopp  
Discussant: **Catalina Martinez Hernandez**, ECB
- 15.10           *Coffee break*
- 15.40           **Pierre Mabille**, INSEAD  
*Aggregate Precautionary Savings Motives*  
Discussant: **Frank Portier**, University College London
- 16.30           **Uros Herman**, AMSE  
*Sectoral Exposure to Aggregate Fluctuations, Employment Risk and Monetary Policy*  
Discussant: **Morten Ravn**, University College London
- 17.15           Adjourn