AGENDA

Friday, November 2, 2012

8:00 – 8:45 Breakfast and Registration

8:45 – 9:00 Opening Remarks

9:00 – 10:00 Panel 1: Design of Financial Securities: Empirical Evidence from Private-Label RMBS Deals
Taylor Begley, University of Michigan (with Amiyatosh Purnanandam)
Discussant: Greg Nini, University of Pennsylvania

10:00 – 11:00 Panel 2: Securitization and Lending Competition
David Frankel, Iowa State University (with Yu Jin)
Discussant: Bilge Yilmaz, University of Pennsylvania

11:00 – 11:15 Break

11:15 – 12:15 Panel 3: The Impact of Asymmetric Information About Collateral Values in Mortgage Lending
Johannes Stroebel, University of Chicago
Discussant: Hanming Fang, University of Pennsylvania

12:15 – 1:15 Lunch

1:15 – 2:15 Panel 4: Payment Shocks, Negative Equity, and Mortgage Default
Andreas Fuster, Federal Reserve Bank of New York (with Paul Willen)
Discussant: Andreas Lehnert, Federal Reserve Board of Governors

Ronel Elul, Federal Reserve Bank of Philadelphia (with Philip Bond, Sharon Garry-Tal, and David K. Musto)
Discussant: Joseph Tracy, Federal Reserve Bank of New York

3:15 – 3:30 Break

3:30 – 4:30 Panel 6: Bankruptcy Spillovers: Distance, Public Disclosure, and Opaque Information
Barry Scholnick, University of Alberta
Discussant: Wenli Li, Federal Reserve Bank of Philadelphia

4:30 – 4:45 Closing Remarks

Co-sponsored by the Research Department and the Payment Cards Center