



BANK OF ENGLAND

UNIVERSITY of York

13th Asset Pricing Workshop

9th and 10th July 2026 – Banque de France, Paris

Day 1 – Thursday, July 9th 2026	
11.00	Registration and coffee
11.30	Session 1 Chair: Laura Coroneo
	<p>Ingomar Krohn (BIS), Twin Stars: Neutral Rates and Currency Risk Premia Discussant: Markus Sihvonen (Bank of Finland)</p> <p>Irina Zviadadze (HEC Paris) The Anatomy of Asset-Pricing Anomalies Discussant: TBC</p>
13.00	Lunch
14.00	Keynote Talk Chair: Adam Golinski
	<p>Greg Duffee (Johns Hopkins University) Title TBC</p>
15.00	Coffee break
15.15	Session 2 Chair: Iryna Kaminska
	<p>Markus Sihvonen (Bank of Finland), Inflation and the Joint Bond-FX Spanning Puzzle Discussant: TBC</p> <p>Ana Galvao (Bloomberg), Extracting Long-Term Market Expectations from Government Bond Yields Discussant: Filippo Busetto (Bank of England)</p> <p>Philippe Mueller (Warwick Business School) Competition and Relationship Trading in OTC Markets Discussant: TBC</p>
18.00	Close day 1
19.00	APW dinner



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Day 2 – Friday, July 10th 2026

9.00	Coffee and welcome back	
9.30	Session 3	Chair: Laura Coroneo
	<p>Stephen Hansen (UCL), Macro Shocks and Firm-Level Response Heterogeneity Discussant: Max Croce (Bocconi University)</p> <p>Sarah Mouabbi (Banque de France) Reading Inflation Tails Discussant: TBC</p>	
11.00	Coffee	
11.15	Keynote Talk	Chair: Iryna Kaminska
	<p>Mariano Massimiliano Croce, Bocconi University International Climate News</p>	
12.15	Lunch	
13.15	Egg Timer	Chair: Adam Golinski
	<p>Alba Patozzi (Bank of England) Green Transmission: Monetary Policy in the Age of ESG</p> <p>Yukun Cao (University of York) Do Dividend Strips Force a Bubble?</p> <p>Marco Graziano (University of Basel) Who drives the U.S. Treasury premium?</p> <p>Peter Spencer (University of York) Stochastic volatility in Euribor futures and options</p>	
14.15	Close	

Session presentations: 30 min presentation, 10 min discussant, 5 min Q&A.

Egg timer presentations:



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Workshop organisers: Laura Coroneo (University of York), Adam Golinski (Banque de France and University of York) and Iryna Kaminska (Bank of England). Please register here. More info at [Asset Pricing Workshop](#).