Fixed Income Research Conference

January 26 and 27, 2001
Wattis Conference Room (L111)
Littlefield Management Building
Graduate School of Business
Stanford University

Hosted by the Graduate School of Business and the Department of Mathematics, Stanford University

Sponsored by Morgan Stanley Dean Witter and Gifford Fong Associates

Organizers: Darrell Duffie, George Papanicolaou, Kenneth Singleton

FRIDAY, JANUARY 26

2:30-3:50
Pierre Collin-Dufresne, Carnegie Mellon (co-authored with Robert Goldstein (Ohio State)
Do Bonds Span the Fixed Income Markets? Theory and Evidence for Unspanned Stochastic Volatility

4:10-5:30
Qiang Dai (NYU, co-authored with Kenneth Singleton)
Expectations Hypothesis, Time Varying Risk Premia, and Dynamic Models of the Term Structure

SATURDAY, JANUARY 27

9:00-10:20
Damir Filipovic, (ETH, Zurich)
Term Structure Models Based on Affine Processes

10:40-12:00
John Uglum, Morgan Stanley Dean Witter
When is exercise bad for you? (An analysis of the cancellable swap market)

2:00-3:20
Greg Duffee (UC Berkeley)
Why does the slope of the term structure forecast excess returns

3:40-5:00
David Lando (University of Copenhagen)
Diversifiable default risk: Theory and applications

Registration is not required and there is no registration fee. However, we would appreciate your letting us know if you are planning to attend. Please email perez@math.stanford.edu and give your name and affiliation.