Call for Papers

Conference and Journal of Financial Econometrics Special Issue on

“Fixed Income Markets and Inflation”

May 9-10, 2024

Submission deadline: February 1, 2024

The Federal Reserve Banks of San Francisco and Chicago and the Journal of Financial Econometrics are inviting paper submissions for a conference on “Fixed Income Markets and Inflation”. The conference will take place in Chicago on May 9–10, 2024. Selected papers will be considered for publication in a special issue of the Journal of Financial Econometrics.

We are interested in research on the nexus between fixed income markets and inflation, broadly defined. Topics of interest include but are not limited to:

- Effects of inflation shocks on bond prices and risk premia
- Time-variation in the bond beta and the correlation between bond and stock returns
- Estimation of inflation expectations using bond prices
- Inflation and duration risks for financial institutions
- Term structure modeling with inflation risks, real and nominal bonds
- Monetary policy rules and the responsiveness to inflation
- Effects of monetary policy on interest rates and inflation expectations
- International bond market spillovers and exchange rates in times of high inflation

Please submit your paper to: JFEC.Conference@sf.frb.org by February 1, 2024. Please indicate whether you would like the paper to be considered for publication in the Journal of Financial Econometrics special issue. Travel expenses for presenters will be reimbursed.

Organizers

Michael Bauer* (Federal Reserve Bank of San Francisco and CEPR)
Jens Christensen (Federal Reserve Bank of San Francisco)
Drew Creal* (University of Notre Dame)
Stefania D’Amico (Federal Reserve Bank of Chicago)
Thomas King (Federal Reserve Bank of Chicago)
Jing Cynthia Wu* (University of Notre Dame and NBER)

* Editors of Journal of Financial Econometrics special issue