

## **CIEPS Sessions at the Western Economic Association International (WEAI) Virtual Conference, 17-19 March 2021**

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**Session Title:** International Money and Finance I

**Session Organizers:** **Thomas Willett**, Claremont Graduate University, and Claremont Institute for Economic Policy Studies

**Time:** 8:00 – 9:45PM, GMT, March 18, Thursday

**Chair:** **Graham Bird**, Claremont Graduate University, and Claremont Institute for Economic Policy Studies

**Presenters:**

**Paper 1:** **Yongseok Choi**, Claremont Graduate University; **Levan Efremidze**, Pepperdine University, and Claremont Institute for Economic Policy Studies; **Ozan Sula**, Western Washington University, and Claremont Institute for Economic Policy Studies; and **Thomas Willett**, Claremont Graduate University, Claremont McKenna College, and Claremont Institute for Economic Policy Studies

“When Surge Measures Best Predict Reversals?”

**Paper 2:** **Kittiyaratch Thanakornmonkchai**, Claremont Graduate University

“The Determinants of the Relationship between Capital Surges and Credit Booms”

**Paper 3:** **Anna Terzyan**, Loyola Marymount University

“Capital Flow Surges and Stock Market Booms”

**Paper 4:** **Shan Xue**, Claremont Graduate University

“What Accounts for Interest Rate Deviations from Uncovered Interest Parity? An Investigation of the Case in Hong Kong”

**Discussants:**

1. **Zhijun (Frank) Gao**, Chinese Academy of Social Sciences

2. **Zhijun (Frank) Gao**, Chinese Academy of Social Sciences

3. **Jayant Rao**, Claremont Graduate University

3. **Graham Bird**, Claremont Graduate University, and Claremont Institute for Economic Policy Studies

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**Session Title:** International Money and Finance II

**Session Organizers:** **Thomas Willett**, Claremont Graduate University, and Claremont Institute for Economic Policy Studies

**Time:** 10:00 – 11:45PM, GMT, March 18, Thursday

**Chair:** **Levan Efremidze**, Pepperdine University, and Claremont Institute for Economic Policy Studies

**Presenters:**

**Paper 1:** **Pierangelo De Pace**, Pomona College and Claremont Graduate University; and **Jayant Rao**, Claremont Graduate University

“Conditional Tail Dependence in Major Cryptocurrency Markets”

**Paper 2:** **Nikhil Mathur**, Minerva Schools at Keck Graduate School, and Claremont Institute for Economic Policy Studies

“The Effects of Mandated Stress-Testing on Bank Risk”

**Paper 3: Jayant Rao**, Claremont Graduate University

“Active Portfolio Management with Cryptocurrencies”

**Paper 4: Luoyi (Cara) Xiao**, Claremont Graduate University

“Equity Risk Premium Puzzle – Forecasting Using Time-Variation Method and from a Behavioral Perspective”

**Discussant:**

1. **Clemens E Kownatzki**, Pepperdine University

2. **Nazee Sarafzadeh**, Claremont Institute for Economic Policy Studies

3. **Mohammed Alshowaikhat**, Claremont Graduate University

4. **Levan Efremidze**, Pepperdine University, and Claremont Institute for Economic Policy Studies

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**Session Title:** International Money and Finance III

**Session Organizers:** **Thomas Willett**, Claremont Graduate University, and Claremont Institute for Economic Policy Studies

**Time:** 12:00 –1:45AM, GMT, March 19, Friday

**Chair:** **Nazee Sarafzadeh**, Claremont Institute for Economic Policy Studies

**Presenters:**

**Paper 1: Clemens E Kownatzki**, Pepperdine University

“RVIX, A New Volatility Index for REITs: Do REIT Options Have Enough Liquidity to Create Their Own Volatility Index?”

**Paper 2: Yudistira Slamet**, Claremont Graduate University

“The Influence of Foreign Investor Flows to Sovereign Debt Yield: The Case Study of Indonesia”

**Paper 3: Jie Yu**, Claremont Graduate University

“Economic Growth in the Three Provinces in China”

**Paper 4: Dan Zhang**, Claremont Graduate University

“Testing Uncovered Interest Rate Parity in Asian Countries”

**Discussant:**

1. **Pierangelo De Pace**, Pomona College, and Claremont Graduate University

2. **Kawin Iamtrakul**, Thai Finance Ministry

3. **Francis Assenga**, Claremont Graduate University and Claremont Institute for Economic Policy Studies

4. **Nikhil Mathur**, Minerva Schools at Keck Graduate School, and Claremont Institute for Economic Policy Studies