Financial Theory and Experiments

Thursday, May 23rd and Friday, 24th, 2019

New York University
Global Center
238 Thompson Street, 5th Floor Colloquium Room
New York, NY 10012

Registration Required

Conference Program

THURSDAY, May 23 - 6pm: Presenter Dinner – by Invitation Only

FRIDAY, May 24

Breakfast

8:30 – 9:00

Morning Session

9:00 – 9:45 Marco Cipriani (Federal Reserve Bank of New York): "Default and Endogenous Leverage in the Laboratory" (joint with Ana Fostel (UVA) and Dan Houser (GMU))

9:45 – 10:30 Kathleen Ngangoue (New York University): "Common-Value vs. Common-Probability Auctions"

10:30 – 10:45 Coffee

10:45 – 11:30 Ryan Oprea (UC-Santa Barbara): "General Equilibrium and Revealed Preferences: An Experiment"

11:30 – 12:15 Ana Fostel (University of Virginia): "Collateral Constraints and the Law of One Price: An Experiment" (joint with Marco Cipriani (NYFed) and Dan Houser (GMU))

Lunch

12:15 – 1:15

Afternoon Session

1:15 – 2:00 Marzena Rostek (UW-Madison): "Exchange Design and Efficiency" (joint with Ji Hee Yoon (UCL))

2:00 – 2:45 Ben Lester (Federal Reserve Bank of Philadelphia): "Market-Making with Search and Information Frictions," (joint with Ali Shourideh (CMU), Venky Venkateswaran (NYU), and Ariel Zetlin-Jones (CMU))

2:45 – 3:00 Coffee

3:00 – 3:45 Antonio Guarino (University College London): "Bubbles in the City?" (joint with Marco Cipriani (NY Fed), Roberta De Filippis (University of Trento), and Ryan Kendall (University College London))

3:45 – 4:45 Bill Zame (UCLA) - Keynote Address: "Financial Market Experiments: Past Present and Future"

Reception

5:00 – 6:30 North Square Lounge, Washington Square Hotel, 103 Waverly Place

6:45 – Small Group Dinner – by Invitation Only