

EXCHANGE RATE ECONOMETRICS



Call for Papers
Deadline : January 15

90th International Conference

07 and 08 april 2005

Scientific Committee: Pavlos KARADELOGLOU AEA, European Central Bank
S. Avouyi Dovi (BdF), J. Bailliu (Bank of Canada), M. Beine (Dulbea), J. Closterman (U. of Ingolstadt), V. Coudert (Banque de France), Z. Darvas (Bank of Hungary), S. Kamburov (Bank of Russia), H. S. Kim (Bank of Korea), M. Kohler (Reserve Bank of Australia) C. Kyrtsov (U Macedonia), D. Nautz (Frankfurt University), G. Paladino (SanPaolo IMI), Roma), P. Pieretti (U. du Luxembourg), H. Serbat (AEA), V. Terraza (U. Luxembourg), J.Tóth (ING Bank, Slovakia)

Local organisation committee : Virginie TERRAZA Luxembourg School of Finance U. Luxembourg
S. Allegrezza (Min. Finances); A. Sadler (Arcelor), ...

Invited Speakers:

Guy Dollé Arcelor CEO & Sirkka Hamalainen (tbc)

TOPICS :

1. Exchange rate impact on the economy

1. Common currency and trade (euro area, third countries)
2. Firms sensibility to exchange rate variations
3. Exchange rate impact on commodity prices
4. Exchange rate and market pricing

2. Determinants and forecasts of exchange rate

1. Exchange rate determinants in the short, medium and long term
2. Exchange rate forecast
3. Financial integration, financial investment strategies and exchange rate determination
4. Capital movements and exchange rate determination
5. Exchange rate pass-through
6. Explanatory factors of pass-through (trade composition, pricing behaviour etc)
7. Exchange rate and current account imbalances

2. Exchange rate and monetary policy

1. Weight of exchange rate in monetary policy
2. Exchange rate reactions on monetary policy decisions
3. Communication policy and exchange rate
4. Exchange rate and intervention
5. Exchange rate and reserve accumulation
6. Exchange rate, monetary policy and capital control

3. Exchange rate regimes

1. New Exchange Rate Mecanism (ERM II)
2. New EU Member States and their exchange rate
3. China's exchange rate regime
4. Asian countries exchange rate regime
5. Important currencies fluctuations (\$, €, ¥, £, Y,)

The above issues could be approached also by testing advanced economic assumptions on data, and the scientific tools can raise of data analysis, trend treatment, global or sectoral modelisation, so, From Econometrics

If you wish to present one paper of these topics, you can go to our website www.aea.fed-eco.org/2005Lux to send at least a summary substancial (1 page) of your article, even the complete article before the 15/12/2004. You can also turn over this form to AEA 53 rue Saint Denis 75001 Paris F; the authors will be, after examination of their proposal by the scientific committee, prevented before the 01/02/2005.