

PROGRAM CeNDEF@20 workshop (October 18-19, 2018)

THURSDAY, OCTOBER 18

(Room M4.02, Building M, Plantage Muidergracht 12, Amsterdam)

10:00–10:30 – Welcome with coffee/tea

10:30–12:10 – Session 1

- 10:30–10:55 – *Joep Lustenhouwer*: Heterogeneous Expectations: Winners and Losers of Monetary and Fiscal policy
- 10:55–11:20 – *Pietro Dindo*: Risk Pooling, Leverage Constraints, and the Business Cycle
- 11:20–12:10 – **Invited lecture** – *Bill Branch*: Restricted Perceptions

12:10–13:30 – Lunch

13:30–14:45 – Session 2

- 13:30–13:55 – *Sander van der Hoog*: Assessing Macroprudential Stabilization Policies with the Eurace 2.0 Model
- 13:55–14:45 – **Invited lecture** – *Herbert Dawid*: Manager Remuneration, Share Buybacks and Firm Performance

14:45–15:15 – Coffee/tea

15:15–16:55 – Session 3

- 15:15–15:40 – *Te Bao*: Evolutionary Selection of Forecasting and Quantity Decision Rules in Experimental Asset Markets
- 15:40–16:05 – *Adriana Cornea-Madeira*: Intraday Dynamics of Behavioral Heterogeneity in Stock Prices
- 16:05–16:55 – **Invited lecture** – *Jasmina Arifovic*: Individual Evolutionary Learning Meets Cournot

19:30–22:00 – Dinner in restaurant “*Het Groene Paleis*” (Rokin 65, Amsterdam, <https://hetgroenepaleis.nl>)

FRIDAY, OCTOBER 19

(Room M3.02, Building M, Plantage Muidergracht 12, Amsterdam)

10:00–11:40 – Session 4

- 10:00–10:25 – *Pim Heijnen*: Reversible Environmental Catastrophes with Disconnected Generations
- 10:25–10:50 – *Florian Sniekers*: Buying First or Selling First in Housing Markets
- 10:50–11:40 – **Invited lecture** – *Paul Levine*: The Relationship between VAR and DSGE Models when Agents have Imperfect Information

11:40–13:00 – Lunch

13:00–14:15 – Session 5

- 13:00–13:25 – *Marius Ochea*: Heterogenous Heuristics in 3x3 Bimatrix Population Games
- 13:25–13:50 – *Paolo Zeppini*: Environmental Clubs: Learning to Contribute
- 13:50–14:15 – *Valentyn Panchenko*: Now You See It, Now You Don't: How to Make the Allais Paradox Appear, Disappear or Reverse

14:15–14:45 – Coffee/tea

14:45–16:25 – Session 6

- 14:45–15:10 – *Mikhail Anufriev*: A Model of Network Formation for the Overnight Interbank Market
- 15:10–15:35 – *Juanxi Wang*: Asset Pricing Dynamics with Heterogenous Beliefs under Social Influence
- 15:35–16:25 – **Invited lecture** – *Stefano Battiston*: Unstable by Design? Taming Systemic Risk in Endogenous Financial Networks

16:25–18:00 – Closing and Drinks