

CALL FOR PAPERS

WORKSHOP

FUNDAMENTAL AND NON-FUNDAMENTAL ASSET PRICE DYNAMICS: WHERE DO WE STAND?

Organized by
Martin T. Bohl, Westfälische Wilhelms-University Münster, Germany
Pierre L. Siklos, Wilfrid Laurier University
and Viessmann European Research Centre, Waterloo, Canada
and
Norges Bank, Norway
February 14 – 15, 2008

The purpose of this workshop is to bring together papers that explore the state of the art in our understanding of asset price behavior. Topics to be considered include:

- stock price and real estate price bubbles;
- herding and noise trading in stock markets;
- other anomalies in asset prices;
- sentiment driven behavior of individual and institutional investors;
- asset price dynamics: implications for monetary policy and regulatory frameworks.

We especially welcome empirical papers, but we will also consider theoretical work. One session will be devoted to presentations by PhD students. Academics, as well as policy makers, are encouraged to submit papers.

KEYNOTE SPEAKER: Eugene N. White, Rutgers University, USA

LOCATION: The workshop will take place on February 14 – 15, 2008, at the Norges Bank's conference centre Venastul, near Lillehammer, Norway, site of the 1994 Winter Olympics.

TOPICS: Any papers that fit the themes outlined above will be considered for presentation.

EXPENSES: Expenses for travel (economy class round-trip) and accommodation will be partially covered for speakers and discussants.

SUBMISSION INFORMATION: Only complete research papers (electronic MS Word or pdf versions only) should be sent by 16 September 2007 to: Martin T. Bohl, Email: martin.bohl@wiwi.uni-muenster.de.

Notifications of acceptance will be sent by 30 September 2007.

Authors should confirm their participation by 15 October 2007.

WEBSITE: More detailed information on the workshop will be available soon at <http://www.wiwi.uni-muenster.de/me/aktuelles/index.html>, <http://www.wlu.ca/viessmann>, and www.norges-bank.no.