2024 Workshop on Central Bank Digital Currencies and Financial Economics

About the Workshop: The workshop will take place at City, University of London on April 4-5, 2024. It will bring together academics, policy makers and industry practitioners to share their perspectives on a broad range of topics related to Central Bank Digital Currencies and Financial Economics.

Sponsors: We would like to express our gratitude for sponsorship by UKRI (Research England), Royal Economic Society (see RES event link here), European Economics and Finance Society (EEFS). In addition, we would like to acknowledge support from City, University of London and University of Birmingham. Participants will have the opportunity to submit their papers to a special section of the *International Journal of Finance and Economics*.









ROYAL ECONOMIC SOCIETY



Research England

Program:

(* eminent speaker session)

Location: B411 (The Northampton Suite), University Building [B], Northampton Square, EC1V OHB, United Kingdom

Thursday, 4 April 2024

8.30–8.45 Coffee, juice, and nibbles (Suite B411 of the University Building)

8.45-9.00 Opening remarks

9.00–9.45 Alistair Milne (Loughborough Business School)

Title: TBA

9.45–10.30 Volker Seiler (ICN Business School)

Title: What Determines Potential Usage of the Digital Euro?

10.30-11.00 Coffee break

11.00 – 11.45 Yangguang Huang (HongKong University of Science and Technology)

Title: TBA

11.45–12.30 Katrin Assenmacher* (European Central Bank)

Title: TBA

12.30-13.30 Lunch

13.30–14.15 Sujin Kim (New Economic Approach Lab, Korea)

Title: Big shocks and A Variation of the Plaza Accord in an Era of CBDCs

14.15–15.00 Inaki Aldasoro* (Bank for International Settlements)

Title: The future monetary system and tokenisation

15.00-15.30 Coffee break

15.30–16.15 Chanda Debmallya (Università Cattolica del Sacro Cuore)

Title: Depositor-banker relationship and CBDC

16.15–17.00 Benjamin Hemingway* (Bank of England)

Title: The role of central bank digital currency in an increasingly digital economy

17.00-18.30 Social drinks

19.00-21.30 Workshop dinner

Friday, 5 April 2024

Location: B411 (The Northampton Suite), University Building [B], Northampton

Square, EC1V OHB, United Kingdom

9.00–10:00 Professor Lorenzo Trapani* (University of Leicester)

Title: On change point detection in functional data using empirical energy distance

10:00-10:50 Rong Huang (University of Nottingham)

Title: "Who Bears the Corporate Tax Burden? Tax Administration and Within-firm Pay Inequality in China".

10:50-11:15 Coffee break

11:15–12.00 Farah Mugrabi (Central Bank of Ireland)

Title: Detecting and dating possibly distinct structural breaks in the covariance structure of financial assets

12:00 - 13:30 Lunch

13.30–14.30 Professor Giuila Iori* (City, University of London)

Title: Information diffusion in decentralized markets

14:30-15:00 Cheng Meng (University of Birmingham VRS)

Title: Neighborhood Awareness and Stock Price Crash Risk: Evidence from Satellite

Nightlight

15:00-15:45 Shixuan Wang (University of Reading)

Title: Detection of a structural break in intraday volatility pattern

15:45 – 16:00 Coffee break

16:00-16:45 William Pouliot (University of Birmingham)

Title: On Kernel regression with NMAR response values

16.45–17.45 **Professor Oliver Linton***(University of Cambridge)

Title: TBA

Organizers: Keith Pilbeam, Xiaogang Che, William Pouliot

Please register using the following link: Registration

City University address: Northampton Square, London EC1V 0HB (map)

Hotels near City University: City University is located in Islington, which is in the central London area. The hotel we recommend to speakers is <u>Premier Inn London Angel Islington hotel</u>. Another option would be <u>Hilton London Angel Islington</u>. Both are about 10 min walk distance to City University. Also, there are lots of options that you may find through <u>booking.com</u> around the area.