

Workshop on Behavioral and Experimental Analyses in Macro-finance.

WHEN? Sep. 30. 2016 9:00 – 18:00

WHERE? Location: Salle 031. MSHS Sud-Est

25 Avenue Francois Mitterrand, 06300 Nice

Program

- 9:00 -9:15 Nobuyuki Hanaki
Welcome. Project description
- 9:15 - 10:15 2 short presentations
- Sebastien Duchane (GREDEG)
 The effects of short selling and borrowing on market prices and on traders'
 expectations in an experimental asset market
- Sandrine Jacob-Leal and Mauro Napoletano (ICN Business School/OFCE)
 Market Volatility, crashes in experimental financial markets with interactions
 between human subjects and algorithmic traders
- 10:15-10:30 coffee break
- 10:30-11:30 Martin Weber (U of Mannheim)
Thinking About Prices Versus Thinking About Returns in Financial Markets
- 11:30-12:30 Cars Hommes (CENDEF)
Learning to forecast experiments: an overview and some recent findings
- 12:30 -13:30 lunch break
- 13:30 -15:30 4 short presentations:
- Jan Tuinstra (CENDEF)
 Learning to forecast and learning to switch: some preliminary ideas

Marc Willinger (LAMETA)

How do markets react to (un)expected fundamental value shocks?

An experimental analysis

Philipp Marquardt (U of Mannheim)

Testing Rational Expectation Formation and the Pricing of
Random Fundamental-Value Shocks

Adrian Penalver (Bank of France)

On quantitative easing experiment

15:30 -15:45 coffee break

15:45 - 17:45 4 short presentations

Brice Corgnet (EM Lyon, GATE)

Informational Efficiency in Experimental Asset Markets

Yukio Koriyama (Ecole Polytechnique)

Condorcet Jury Theorem and Cognitive Hierarchies: Theory and Experiments

Angela Sutan (LESSAC)

The strategic environment effect in beauty contest games

Ali Ihsan Ozkes (AMSE)

The Impact of Communication on Cooperation in Experimental Games of
Strategic Complements and Substitutes

17:45-18:00 closing Nobuyuki Hanaki

19:30 workshop dinner (by invitation only)

This workshop is co-organized by ANR “BEAM” project and CSI “CSAESS” project.