



BANK OF CANADA
BANQUE DU CANADA

Debt Management Modelling Workshop

April 24, 2020

Bank of Canada, Ottawa, Canada

- 8:00 – 9:00 Registration and breakfast
- 9:00 – 9:15 **Welcome Remarks**
- 9:15 – 10:15 **A Framework for Debt-Maturity Management**
Saki Bigio, *University of California at Los Angeles*
Galo Nuño, *Bank of Spain*
Juan Passadore, *Einaudi Institute of Economics and Finance*
- 10:15 – 10:45 **Refreshment Break**
- 10:45 – 11:45 **Optimal Fiscal Policy Without Commitment: Beyond Lucas-Stokey**
Davide Debortoli, *Universitat Pompeu Fabra*
Ricardo Nunes, *University of Surrey*
Pierre Yared, *Columbia University*
- 11:45 – 12:45 **Lunch**
- 12:45 – 13:45 **Long Term Government Bonds**
Elisa Faraglia, *University of Cambridge*
Albert Marcet, *IAE-CSIC, ICREA, UAB and Barcelona GSE*
Rigas Oikonomou, *Université Catholique de Louvain*
Andrew Scott, *London Business School*
- 13:45 – 14:15 **Refreshment Break**
- 14:15 – 15:15 **Optimizing the Maturity Structure of US Treasury Debt: A Model-Based Framework**
Terry Belton, *JP Morgan Chase*
Kristopher Dawsey, *DE Shaw*
David Greenlaw, *Morgan Stanley*
Huachen Li, *JP Morgan Chase*
Srini Ramaswamy, *JP Morgan Chase*
Brian Sack, *DE Shaw*
- 15:15 – 15:30 **Closing Remarks**