



BANK OF ENGLAND



BANCA D'ITALIA
EUROSISTEMA



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Call for Papers

6th Workshop on “Financial Determinants of Foreign Exchange Rates”

London, 15–16 December 2016

The Bank of England (BoE) will host the 6th workshop **Financial Determinants of Foreign Exchange Rates**, jointly organized with Banca d'Italia and the European Central Bank. The workshop will take place at the [Bank of England](#) in London on 15 and 16 December 2016. In line with the previous editions, this workshop aims to provide a forum for discussing innovative research on the financial determinants of foreign exchange rates. Economists working in central banks, academics and the private sector are welcome to participate.

Geert Bekaert (Columbia Business School) and **Tarun Ramadorai** (Imperial College London) will give keynote speeches. **Kristin Forbes** (MIT and member of the BoE Monetary Policy Committee) will give the opening remarks.

The conference organisers welcome submissions of either theoretical or empirical nature. Relevant topics include, but are not limited to:

- Extracting signals from exchange rate movements to inform monetary policy
- Quantifying exchange rate risk premia and their driving factors
- The impact of exchange rate interventions on inflation expectations and/or inflation pass-through;
- The impact of carry trade activity on foreign exchange rates;
- The linkages between financial volatility, uncertainty, risk aversion and exchange rates;
- The linkages between capital flows and foreign exchange rates, especially at times of stress;
- The role of market micro-structure and order flows in the determination of foreign exchange rates.

Submission of papers

Interested authors should submit their paper via e-mail to fxworkshop@bankofengland.co.uk by **Friday 14 October, 2016**, indicating whether they would also be willing to act as a discussant. Papers can be sent in a draft or extended abstract version, although final or nearly final versions may be preferred given the small number of papers we will be able to accept. Authors of accepted papers will be notified by **mid November 2016**. The final versions of the papers selected for the workshop are due by **5 December 2016**.

Registration

There is no registration fee for participation in the workshop. Note, however, that all participants are expected to cover their own travel and accommodation expenses. Presenters and discussants are automatically registered for both days of the conference. All other participants are requested to register by sending an e-mail with the subject line “registration” to the e-mail address given above by **18 November 2016**, indicating the dates you intend to participate in the workshop. There will be a lunch on both 15 and 16 December for all participants, and a dinner for presenters and discussants on the evening of 15 December.

Organising committee

Alessio Anzuini (Banca d'Italia), Gino Cenedese (BoE), Fabio Fornari (ECB), and Karen Mayhew (BoE)