UIBE-YNU Beijing Workshop on Financial Economics*

March 20, 2017

Organized by
University of International Business and Economics
Institute of Advanced Sciences,
Yokohama National University

Venue
University of International Business and Economics, Boxue Building #1227

Program

Session 1 : Risk, Ambiguity and Asset Prices **Chair: Qingbin LIU(University of International Business & Economics)**	
9:00~10:20	**Masataka Suzuki (Yokohama National University)** Equity Premium, Term Spread, and Credit Spread: Equilibrium Asset Pricing with Ambiguity
10:20~10:30	**Coffee Break**
10:30~12:00	**Xulong Chen (Yokohama National University)** Rare Disasters and the Term Structure of Real Interest Rates
12:00~13:00	**Lunch**
Session 2 : Credit Market **Chair: Taro AKIYAMA(Yokohama National University)**	
13:00~14:20	**Jiong Gong(University of International Business & Economics)** P2P Lending: Crediting Rationing or Over-investment
14:20~15:40	**Yong Wang (University of International Business & Economics)** Pessimistic Borrowers
15:40~16:00	**Coffee Break**
16:00~17:20	**Ping Jiang (University of International Business & Economics)** Compensation Convexity without Utility Restrictions

* **The workshop is sponsored by UIBE, IAS-YNU and JSPS Grants-in-Aid for Scientific Research #16H03620.**