

## Call for Papers

Conference and *Journal of Financial Econometrics* Special Issue on

### “Fixed Income Markets and Inflation”

May 9-10, 2024

Submission deadline: February 1, 2024

The Federal Reserve Banks of San Francisco and Chicago and the *Journal of Financial Econometrics* are inviting paper submissions for a conference on “Fixed Income Markets and Inflation”. The conference will take place in Chicago on May 9-10, 2024. Selected papers will be considered for publication in a special issue of the *Journal of Financial Econometrics*.

We are interested in research on the nexus between fixed income markets and inflation, broadly defined. Topics of interest include but are not limited to:

- Effects of inflation shocks on bond prices and risk premia
- Time-variation in the bond beta and the correlation between bond and stock returns
- Estimation of inflation expectations using bond prices
- Inflation and duration risks for financial institutions
- Term structure modeling with inflation risks, real and nominal bonds
- Monetary policy rules and the responsiveness to inflation
- Effects of monetary policy on interest rates and inflation expectations
- International bond market spillovers and exchange rates in times of high inflation

Please submit your paper to: [JFEC.Conference@sf.frb.org](mailto:JFEC.Conference@sf.frb.org) by **February 1, 2024**. Please indicate whether you would like the paper to be considered for publication in the *Journal of Financial Econometrics* special issue. Travel expenses for presenters will be reimbursed.

#### Organizers

Michael Bauer\* (Federal Reserve Bank of San Francisco and CEPR)

Jens Christensen (Federal Reserve Bank of San Francisco)

Drew Creal\* (University of Notre Dame)

Stefania D’Amico (Federal Reserve Bank of Chicago)

Thomas King (Federal Reserve Bank of Chicago)

Jing Cynthia Wu\* (University of Notre Dame and NBER)

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\* Editors of *Journal of Financial Econometrics* special issue