

Fixed Income Research Conference



January 26 and 27, 2001
Wattis Conference Room (L111)
Littlefield Management Building
Graduate School of Business
Stanford University

Hosted by the [Graduate School of Business](#) and the [Department of Mathematics](#), [Stanford University](#)

Sponsored by [Morgan Stanley Dean Witter](#) and [Gifford Fong Associates](#)

Organizers: [Darrell Duffie](#), [George Papanicolaou](#), [Kenneth Singleton](#)

FRIDAY, JANUARY 26

2:30-3:50

[Pierre Collin-Dufresne](#), Carnegie Mellon (co-authored with Robert Goldstein (Ohio State))
Do Bonds Span the Fixed Income Markets? Theory and Evidence for Unspanned Stochastic Volatility

4:10-5:30

Qiang Dai (NYU, co-authored with Kenneth Singleton)
Expectations Hypothesis, Time Varying Risk Premia, and Dynamic Models of the Term Structure

SATURDAY, JANUARY 27

9:00-10:20

Damir Filipovic, (ETH, Zurich)
Term Structure Models Based on Affine Processes

10:40-12:00

John Uglum, Morgan Stanley Dean Witter
When is exercise bad for you? (An analysis of the cancellable swap market)

2:00-3:20

[Greg Duffee](#) (UC Berkeley)
Why does the slope of the term structure forecast excess returns

3:40-5:00

[David Lando](#) (University of Copenhagen)
Diversifiable default risk: Theory and applications

Registration is not required and there is no registration fee.
However, we would appreciate your letting us know if you are planning to attend.
Please email perez@math.stanford.edu and give your name and affiliation.

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