



1st Asset Pricing Conference by LTI@UniTo

This one-day conference on October 9th 2018 hosted by the Collegio Carlo Alberto aims to promote the highest level and up-to-date research in asset pricing within the European academic community. Speakers and discussants are selected among the most innovative junior researchers and established scholars.

Call for Job Market Paper

One presentation slot is devoted to the PhD candidate with the best paper in Asset Pricing. The winner of this slot will receive a discussion of Bernard Dumas (CCA/INSEAD) during the conference and will be awarded a prize of €1250. PhD students in the final stage of their studies are invited to apply by sending their CV and paper to matthijs.breugem@carloalberto.org by September 14th. Travel and accommodation costs are covered.

Conference Program

Slot	Presenter	Title	Discussant
8:45		<i>Welcome</i>	
09:10-10:05	Sautner (FS)	The Importance of Climate Risks for Institutional Investors	Lilienfeld-Toal (LSF)
10:05-11:00	Buss (INSEAD)	Financial Innovation and Asset Prices	Mele (SFI)
		<i>Coffee</i>	
11:20-12:15	Vilkov (FS)	Expected Stock Returns and the Correlation Risk Premium	Branger (Münster)
12:15-13:10	Zviadadze (SSE)	Term Structure of Risk in Expected Returns	Trojani (SFI)
		<i>Lunch</i>	
14:50-15:45	Piatti (Said)	Rationality and Subjective Bond Risk Premia	Croce (UNC/Bocconi)
15:45-16:40	Ehling (BI)	Tax Collection from Realized Capital Gains on Equity	Bhamra (Imperial)
		<i>Coffee</i>	
17:00-17:55	Tamoni (LSE)	Risk Aversion and the Response of the Macroeconomy to Uncertainty Shocks	Gambetti (CCA)
17:55-18:50	Kremens (LSE)	JM Paper: Currency Denomination Risk	Dumas (CCA/INSEAD)
20:00		<i>Dinner</i>	

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