LTI@UniTO
LONG-TERM INVESTORS

2nd Asset Pricing Conference by LTI@UniTo

This one-day conference on October 8th 2019 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.

Conference Program

Slot	Presenter	Title	Discussant
8:45		*Welcome*	
09:10-10:05	Breugem (CCA)	Optimal Bonuses with Information Aggregation	Strobl (Vienna)
10:05-11:00	Holcblat (LSF)	The Empirical Saddle Point Estimator	Gagliardini (USI/SFI)
		Coffee	
11:20-12:15	Pelizzon (Unive/Goethe)	The Corporate Debt Supply Effects of the Eurosystems Collateral Framework	Vuillemey (HEC)
12:15-13:10	Dugast (Paris-Dauphine)	A Theory of Participation in OTC and Centralized Markets	Zeng (Frankfurt School)
		Lunch	
14:50-15:45	Tebaldi (Bocconi)	Asset Pricing Implications of Systemic Risk in Network Economies	Bhamra (Imperial)
15:45-16:40	Eiling (UVA)	Labor Income Risk and Stock Returns: The Role of Horizon Effects	Plazzi (USI/SFI)
		Coffee	
17:00-17:55	Branger (Münster)	Jumps and the Correlation Risk Premium, Evidence from Equity Options	Ehling (BI Oslo)
17:55-18:50	Schoenleber (Frankfurt)	JM Paper: Correlations, Value Factor Returns, and Growth Options	Dumas (CCA/INSEAD)