

3rd Asset Pricing Conference by LTI@UniTo

This one-day online conference on October 6th 2020 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. The current edition devotes particular attention to the impact of the Covid-19 pandemic on the financial markets and industry.

Conference Program

| Slot | Presenter | Title | Discussant |
|-------|-------------------------|--|------------------------------|
| 13:50 | | <i>Welcome</i> | |
| 14:00 | E. Luciano (UniTo/CCA) | Risk aversion of insurance companies and Covid-19 effects | I. Cooper (LBS) |
| 14:40 | P. Meanhout (INSEAD) | Generalized Robustness and Dynamic Pessimism | P. Guasoni (Dublin) |
| | | <i>Short break</i> | |
| 15:30 | C. Schlag (Goethe) | Non-substitutable consumption growth risk | F. Trojani (Geneva/SFI) |
| 16:10 | J. Penasse (Luxembourg) | Understanding Alpha Decay | G. Vilkov (Frankfurt School) |
| | | <i>Short break</i> | |
| 17:00 | J. Detemple (Boston) | Asset Prices and Pandemics | B. Dumas (INSEAD) |
| 17:40 | M. Croce (Bocconi) | When the Markets Get CO.V.I.D: COntagion, Viruses, and Information Diffusio" | A. Mele (USI/SFI) |
| 18:20 | | <i>Farewell</i> | |