

4th Asset Pricing Conference by LTI@UniTo

This one-day conference on Tuesday October 5th 2021 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 for this year is Altan Pazarbasi from Frankfurt School. He will receive a discussion of Bernard Dumas (INSEAD) during the conference and will be awarded a prize of €750.

Conference Program

Time	Session	Speaker	Discussant	Title
9:50 - 10:00	welcome	Pietro Garibaldi (CCA)		
10:00 - 10:50	#1	Pasquale Della Corte (Imperial)	Max Croce (Bocconi)	What Makes Local Currency Bonds Riskier in the Long Run?
10:50 - 11:10	coffee			
11:10 - 11:50	#2	Roberto Steri (Luxembourg)	Loriana Pelizzon (Venice)	Credit Market Equivalents and the Valuation of Private Firms
11:50 - 12:40	#3	Ilaria Piatti (Queen Mary)	Adrian Buss (INSEAD)	Subjective Risk Premia on Foreign Bonds
12:40 - 14:00	lunch			
14:00 - 14:50	#4	Harjoat Bhamra (Imperial)	Faablo Trojani (Unige)	Wealth Inequality, Aggregate Risk, and Asset Prices
14:50 - 15:40	#5	Alberto Plazzi (USI)	Christian Schlag (Goethe)	The Core, the Periphery, and the Disaster: Corporate-Sovereign Nexus in COVID-19 Times
15:40 - 16:10	coffee			
16:10 - 17:00	#6	Matthijs Breugem (CCA)	Alessandro Graniero (BI Oslo)	Dynamic Equity Slope
17:00 - 17:50	#7	Alan Pazarbasi (Frankfurt School)	Bernardo Dumas (INSEAD)	Cash Heterogeneity and the Payout Channel of Monetary Policy

Collegio Carlo Alberto Piazza Arbarello, 8 - 10122 Torino

tel. 011 670 5237
 fax 011 670 5088
 e-mail lti@carloalberto.org
 web <https://www.carloalberto.it/lti/>



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