

5th Asset Pricing Conference by LTI@UniTO

This one-day conference on Tuesday, October 11th, 2022 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 for the best paper in Asset Pricing. The winner of this slot for this year is Heiner Beckmeyer from the University of Muenster. He will receive a discussion of Bernard Dumas (INSEAD) during the conference and will be awarded a prize of €500.

Conference Program

Time	Session	Speaker	Discussant	Title
9:50 - 10:00	welcome	Pietro Garibaldi (CCA)		
10:00 - 10:50	#1	Lorenzo Schoenleber (CCA)	TBC	Manoeuvring and Investing in Yield Farms
10:50 - 11:10	coffee			
11:10 - 11:50	#2	Roberto Renò (University of Verona and ESSEC)	Fabio Trojani (University of Geneva, SFI, Uni. Torino)	Nonparametric Stochastic Volatility
11:50 - 12:40	#3	Federico Gavazzoni (BI Oslo)	Philippe Mueller (Warwick Business School)	Concealed Carry
12:40 - 14:00	lunch			
14:00 - 14:50	#4	Claudio Tebaldi (Bocconi)	Olivier Scaillet (University of Geneva, SFI)	Supply Chain Finance and Firm Capital Structure
14:50 - 15:40	#5	Joost Driessen (Tilburg University)	Christian Julliard (London School of Economics)	The Implied Equity Term Structure
15:40 - 16:10	coffee			
16:10 - 17:00	#6	Claus Munk (Copenhagen Business School)	Ruediger Weber (WU Vienna)	Asset pricing with clustered, controllable disasters
17:00 - 17:50	#7	Heiner Beckmeyer (University of Muenster),	Bernard Dumas (INSEAD)	Recovering missing firm characteristics with attention-based machine learning

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