

## 6<sup>th</sup> Asset Pricing Conference by LTI@UniTO

This one-day conference on Tuesday, October 10th, 2023 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 Ruggero Jappelli from the Leibniz Institute for Financial Research SAFE. 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 (Collegio Carlo Alberto)		
10:00 - 10:50	#1	Matthijs Breugem (Collegio Carlo Alberto)	Diego Garcia (University of Colorado Boulder)	Investment Horizon and the Term Structure of Market Efficiency
10:50 - 11:10	coffee			
11:10 - 11:50	#2	Dion Bongaerts (Rotterdam School of Management)	Aytek Malkhozov (Queen Mary University of London)	To be communicated
11:50 - 12:40	#3	Laurent Barras (University of Luxembourg)	Daniel Schmidt (HEC Paris, online)	Is it Alpha or Beta? Decomposing Hedge Fund Returns When Models are Misspecified
12:40 - 14:00	lunch			
14:00 - 14:50	#4	Lukas Zimmer (Karlsruher Institute of Technology)	Max Croce (Bocconi University)	Beyond the VIX: Option-Driven Insights into COVID-19 Market Turbulence
14:50 - 15:40	#5	Christian Wagner (WU Vienna University of Economics and Business)	Fabio Trojani (University of Geneva, SFI, University of Torino)	Deciphering monetary policy shocks
15:40 - 16:10	coffee			
16:10 - 17:00	#6	Sergey Glebkin (INSEAD)	Vincent Maurin (HEC Paris)	CHILE
17:00 - 17:50	#7	Ruggero Jappelli (Leibniz Institute for Financial Research SAFE)	Bernard Dumas (INSEAD)	Dynamic Asset Pricing with Passive Investing

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