PROGRAM

7th SAFE Asset Pricing Workshop

22 - 23 September 2020
The conference will be held online

Central European Time (GMT+2)

Time allocation: 25 min presentation, 20 min discussant, 5 min general discussion

Tuesday, 22 September 2020

15:00 - 15:50
Real-time Price Discovery via Verbal Communication: Method and Application to Fedspeak
Roberto Gomez Cram, London Business School (joint with Marco Grotteria)
Discussant: Zorka Simon, Leibniz Institute for Financial Research SAFE

15:50 - 16:00 Break

16:00 - 16:50
Common Fund Flows: Flow Hedging and Factor Pricing
Winston Dou, Warton School, University of Pennsylvania (joint with Leonid Kogan and Wei Wu)
Discussant: Espen Henriksen, BI Oslo

16:50 - 17:00 Break

17:00 - 17:50
In Search of the Origins of Financial Fluctuations: The Inelastic Markets Hypothesis
Ralph Kojen, Chicago Booth (joint with Xavier Gabaix)
Discussant: Ivan Shaliastovich, University of Wisconsin-Madison

17:50 - 18:00 Break

18:00 - 18:50
Risks to Human Capital
Jessica Wachter, University of Pennsylvania (joint with Mehran Ebrahimian)
Discussant: Miguel Palacios, University of Calgary
Wednesday, 23 September 2020

15:00 - 15:50
Disagreement about Innovations and Endogenous Growth
Christian Heyerdahl-Larsen, Indiana University (joint with Philipp Illeditsch and Howard Kung)
Discussant: Giuliano Curatola, University of Siena

15:50 - 16:00 Break

16:00 - 16:50
Distorting Arrow-Debreu Securities: New Entropy Restrictions Implied by the Option Cross Section
Fousseni Chabi-Yo, University of Massachusetts, Amherst (joint with Yan Liu)
Discussant: Nicole Branger, University of Münster

16:50 - 17:00 Break

17:00 - 17:50
SONOMA: a Small Open ecoNomy for MAcrofinance
Samuel Rosen, Temple University (joint with Max Croce and Mohammad Jahan-Parvar)
Discussant: Alexander Meyer-Gohde, Goethe University Frankfurt, Institute for Monetary and Financial Stability

17:50 - 18:00 Break

18:00 - 18:50
On Sources of Risk Premia in Representative Agent Models
David Schreindorfer, Arizona State University (joint with Tyler Beason)
Discussant: Rüdiger Weber, Vienna University of Economics and Business

18:50 - 19:00
Concluding Remarks