

Program Autumn Seminar 8 – 10 October 2017

Fairmont Le Montreux Palace, Montreux, Switzerland,

“Advances in factor investing”

Sunday, 8 October 2017

19.00 Reception and dinner at Fairmont Le Montreux Palace, Montreux

Monday, 9 October 2017

8.45 - 9.00 Welcome & opening of the Autumn Seminar

9.00 - 10.00 **Keynote address: Replicating Anomalies**
Lu Zhang (The Ohio State University, Fisher College of Business)

10.00 - 11.00 **A Portfolio Perspective on the Multitude of Firm Characteristics**
*Victor DeMiguel * (London Business School) Alberto Martin-Utrera,
Francisco J. Nogales and Raman Uppal*

11.00 - 11.30 Coffee break

11.30 – 12.30 **A Macro Risk-Based Approach to Alternative Risk Premia Allocation**
*Jérôme Teiletche * (Unigestion SA), Olivier Blin, Joan Lee and Florian Ielpo*

12.30 – 14.00 Lunch

14.00 – 15.00 **p-hacking: Evidence from two million trading strategies**
Amit Goyal (University of Lausanne), Tarun Chordia and Alessio Saretto*

15.00 – 16.00 **Non-Myopic Betas (sponsored research)**
*Semyon Malamud * (Swiss Finance Institute) and Grigory Vilkov*

16.00 – 16.30 Break

16.30 – 17.30 **Media Reinforcement in International Financial Markets**
Ronnie Sadka (Boston College, Carroll School of Management)

18.45 Departure for social program at Restaurant Le Museum

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Tuesday, 10 October 2017

- 9.00 – 10.00 **Economic Momentum and Currency Returns**
*Magnus Dahlquist * (Stockholm School of Economics) and Henrik Hasseltoft*
- 10.00 – 11.00 **Currency Risk and Size, Value, and Momentum in International Stock returns (*sponsored research*)**
Andrew Karolyi (Cornell University) and Ying Wu (Stevens Institute of Technology)*
- 11.00 - 11.30 **Inquire Europe Annual Business Meeting & Coffee break**
- 11.30 – 12.30 **Carry investing on the yield curve**
*Martin Martens *, Johan Duyvesteyn, Paul Beekhuizen and Casper Zomerdijk (Robeco)*
- 12.30 – 13.30 Lunch and end of the seminar
- 13.45 Departure of the coach to Geneva Airport

* *Speaker at the seminar*