INQUIRE EUROPE
Institute for quantitative investment research

INQUIRE UK
Institute for Quantitative Investment Research

Spring 2017 Residential

INQUIRE UK & Europe Joint Conference

Hilton City Centre, Liverpool UK

19-21 March 2017

Provisional Agenda

Sunday 19th March 2017

18:30-19:00	Welcome drinks reception
19:00-22:00	Dinner at Hilton Hotel, talk on Brexit

Monday 20th March 2017

08:15-09:00	Huy Nguyen Trieu*. The Disruptive Group. "Trends in disruptive finance"
9:00-10:00	Andrew Ang*. BlackRock. "Frontiers of Factor Investing"
10:00-10:30	*Coffee*
10:30-11:30	Zhongjin Lu and Scott Murray*. Georgia State University. "Bear Beta"
11:30-12:30	Campbell Harvey*. Duke University. “Detecting repeatable performance”
12:30 - 14:00	*Lunch*
14:00-15:00	Antti Petajisto. LMR Partners "Inefficiencies in the pricing of exchange traded funds"
15:00-15:30	*Coffee*
15:30-16:30	Campbell Harvey*. Duke University. "The Blockchain Identity"
16:30-17:30	Bruno Biais. Toulouse School of Economics. "The Blockchain Folk Theorem”

Evening Programme

18:15	Depart for dinner
19:00-22:00	Anglican Cathedral
22:30	Cavern Club

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Tuesday 21st March 2017

8:30-9:30	Semyon Malamud*. EPF Lausanne. "A Dynamic Equilibrium Model of ETFs"
9:30-10:30	Robert Whaley*. Vanderbilt University, Owen Graduate School of Management. "Passive Investing: The Role of Securities Lending"
10:30-11:00	*Coffee*
11:00-12:00	Vikas Agarwal, Paul Hanouna, Rabih Moussawi*, Christof Stahel. Villanova University. "Do ETFs increase the commonality in liquidity of underlying stocks?"
12:00-13:00	Hao Jiang and Zheng Sun*. University of California, Irvine. "Equity Duration: A Puzzle on High Dividend Stocks"
13:00-14:00	*Lunch*