



PROGRAM

AUTUMN SEMINAR, 26 – 28 March 2023

Preliminary version 2 March 2023
Corinthia St George's Bay – Malta

Sunday, 26 March 2023

19.00 Welcome Reception and Dinner at the Corinthia Hotel St. George's Bay

Monday morning, 27 March 2023 “Inflation Risk”

7.00 – 8.15 Breakfast

8.15 – 8.30 Opening of the seminar

8.30 – 9.30 **The pricing of Inflation Risk and Inflation Expectations**
Michael Weber (University of Chicago)

9.30 – 10.30 **Inflation Risks within and across Asset Classes**
Nikolai Roussanov (Moise Y. Safra Professor of Finance, The Wharton School, University of Pennsylvania), Xiang Fand (University of Hong Kong) and Yang Liu (University of Hong Kong)*

10.30 – 11.00 Refreshment break

11.00 – 12.00 **Inflation and Individual Investors' Behavior: Evidence from the German Hyperinflation****
Felix von Meyerinck (University of Zurich), Fabio Braggion (Tilburg University), and Nic Schaub (WHU, Otto Beisheim School of Management)*

“Sovereign Default Risk”

12.00 – 13.00 **Hot Off the Press: News-implied Sovereign Default Risk**
Chukwuma Dim (George Washington University), Kevin Koerner, Marcin Wolski and Sanne Zwart (European Investment Bank)*

13.00 – 14.00 Lunch

Monday afternoon, 27 March 2023 “Climate Risk”

14.00 – 15.00 **A Quantity Based Approach to Constructing Climate Risk Hedge Portfolios**
Johannes Stroebe (New York University - Leonard N. Stern School of Business)

15.00 – 15.20 Refreshment break

15.20 – 16.30 **Joint session on the greenium**

15.20 – 15.40 **Actions Speak Louder Than Words: The Valuation of Green Commitment in the Corporate Bond Market**
Hui Xu (Lancaster University), Peter Pope (Bocconi University) and Yang Wang*

15.40 – 16.00 **Different Shades of Green**
Emanuela Benincasa (University of Zurich and Swiss Finance Institute), Jonathan Fu (University of Zurich), Mrinal Mishra (University of Zurich), Adityavardhan Paranjape (Zurich Insurance Group)*

16.00 – 16.30 **Round table discussion and questions on both papers**

17.00 **Departure for the social program**



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Tuesday, 28 March 2023 – ESG Investing

8.00 – 9.00 Breakfast

9.00 – 10.00 **Environmental Regulatory Risks, Firm Pollution, and Mutual Funds' Portfolio Choices**
Simon Xu (Haas School of Business - University of California at Berkeley)

10.00 – 11.00 **Altruists going on an ego trip: Beliefs and ambiguity attitudes in socially responsible investment ****
Peiran Jiao, Rob Bauer, Bin Dong (University of Maastricht)*

11.00 – 11.30 Refreshment break

11.30 – 12.30 **Decarbonizing Institutional Investor Portfolios**
Philipp Krueger (University of Geneva, the Swiss Finance Institute and ECGI), Vaska Atta-Darkua (University of Virginia Darden School of Business), Simon Glossner (University of Virginia Darden School of Business) and Pedro Matos (Board of Governors of the Federal Reserve System)*

12.30 – 13.45 Lunch and closing of the seminar

13.45 Departure of the coach from the hotel to the airport

*Speaker at the seminar

** Sponsored Research