

**Program Autumn Seminar
24 – 26 September 2023**

“Innovation in investing for the long run“

(version: 9 June 2023)

Sunday, 24 September 2023

19.00 Reception and dinner at Grandhotel Schloss Bensberg – Bergisch Gladbach/Cologne

Monday, 25 September 2023

8.45 Welcome

9.00 – 10.00 **From man versus machine to man plus machine: the art and AI of stock analyses**

Wei Jiang, Goizueta Business School, Emory University

10.00 – 11.00 **The Virtue of Complexity**

Brian Kelly, Yale School of Business

11.00 – 11.30 Refreshment break

11.30 – 12.30 **Less is more? Biases and overfitting in cross-sectional machine learning return predictions**

Clint Howard, Robeco and University of Technology Sydney

12.30 – 14.00 Lunch

14.00 – 15.00 **Mutual Fund Analysts as Information Intermediaries**

Felix Wilke, Stockholm School of Economics

15.00 – 15.30 Refreshment break

15.30 – 16.30 **How to deal with missing data**

Martin Lettau, Haas School of Business at the University of California at Berkeley

16.30 – 17.30 **Alternative data in investment management**

Petter Kolm, New York University

18.00 **Departure for the social program:** guided tour in the city centre of Cologne, short visit to the cathedral, drinks at a German beer stube and dinner with a view on the city.

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Tuesday, 26 September 2023

9.00 – 10.00 **To be confirmed**

10.00 – 11.00 **Climate Change and Long-Horizon Portfolio Choice: Combining Theory and Empirics ***
Mathijs Cosemans, Mathijs van Dijk, Xander Hut*, Rotterdam School of Management,
Erasmus University

11.00 – 11.30 Inquire Europe Annual Business Meeting and Coffee break

11.30 – 12.30 **What is Missing in Asset-Pricing Factor Models**
Irina Zviadadze, Raman Uppal, Paulo Zaffaroni, Imperial College London, HEC Paris and CEPR

12.30 – 14.00 Lunch

13.45 Coach to airport

* Sponsored research

** Speaker at the seminar