

Spring 2024 Joint Residential
Harbour Hotel, Southampton
24 - 26 March 2024
Provisional Programme

Sunday 24 March

- 16:00** Check In
18:30 Welcome drinks followed by dinner
Location: The Bow

Monday 25 March

- 8.30 – 9.30** ***Power Grab: Hedge Fund Activists and Short Sellers***
Speaker: Pedro A. C. Saffi (Cambridge University)
Coauthors: Tao Li (University of Florida) and Daheng Yang (Columbia University)
- 9.30 – 10.30** ***MiFID II Research Unbundling: Cross-border Impact on Asset Managers***
Speaker: Rafael Zambrana (University of Notre Dame)
Coauthor: Richard Evans (University of Virginia), Juan-Pedro Gómez (IE Business School)
- 10.30 – 11.00** Break
- 11.00 – 12.00** ***Political Risk***
Pietro Veronesi (University of Chicago)
- 12.00 – 13.00** ***A Post-Pandemic New Normal for Interest Rates? Evidence from U.K. Index-Linked Debt***
Jens Christensen (Federal Reserve Bank of San Francisco)
Coauthors: Nikola Mirkov and Glenn D. Rudebusch
- 13.00 – 14.30** Lunch
- 14.30 – 15.30** ***The LDI Crisis: Chatham House Rules***
Ed Fishwick (Blackrock) *waiting on confirmation.***
- 15.30 – 16.00** Break
- 16.00 – 17.00** ***Pension Liquidity Risk***
Kristy Jansen (University of Southern California and De Nederlandsche Bank)
Coauthors: Sven Klingler (BI Norwegian Business School), Angelo Rinaldo (University of St. Gallen and Swiss Finance Institute) and Patty Duijm (De Nederlandsche Bank)
- 18:30/18:45** ***Coach Pick Up – Museum Dinner at Beaulieu***

Tuesday 26 March

- 8.30 – 9.30** ***A New Option Momentum: Compensation for Risk***
Speaker: Heiner Beckmeyer (University of Munster)
Coauthors: Ilias Filippou (Washington University in St. Louis)
and Guofu Zhou (Washington University in St. Louis)
- 9.30 – 10.30** ***Eliciting Sustainability Preferences in a Polarized world***
Rob Bauer (University of Maastricht)
- 10.30 – 11.00** Break
- 11.00 – 12.00** ***A Century of Asset Allocation Crash Risk***
Nonna Sorokina (Pennsylvania State University)
Coauthor: Mikhail Samonov (Two Centuries Investments)
- 12.00 – 13.00** ***A Market-Based Measure of Environment Friendly Firms***
Ronnie Sadka (Boston College)
Coauthors: Assaf Eisdorfer (University of Connecticut), Xiaoxia Lou (University of Delaware) and Gideon Ozik (EDHEC Business School)
- 13.00 – 14.00** Lunch
- 14.00 – 15.30** ***Using ChatGPT as a Research Assistant***
John Donovan (Independent)
- 15:30** ***Event Concludes***