

## Spring 2024 Joint Residential

Harbour Hotel, Southampton

**24 - 26 March 2024**

### Provisional Programme

#### Sunday 24<sup>th</sup> 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** *The Road to Net-zero: A Mutual Fund Flow Investigation*  
**Speaker: Louisa Chen (University of Sussex)**  
Coauthor: Koji Takahashi (Bank for International Settlements)

**10.30 – 11.00** Break

**11.00 – 12.00** *Political Risk*  
**Speaker: Pietro Veronesi (University of Chicago)**

**12.00 – 13.00** *A Post-Pandemic New Normal for Interest Rates? Evidence from U.K. Index-Linked Debt*  
**Speaker: 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: Lessons for Asset Managers and Regulators*  
**Speaker: Anna Grebentchikova** (LDI expert and pension advisor to the Dutch government)

**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** Depart for 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**    ***Mental Models in Financial Markets: How Do Finance Experts Reason About the Pricing of Climate Risk?***  
**Speaker: Rob Bauer (University of Maastricht)**  
Coauthors: Paul Smeets (UVA), Katrin Gödker (Bocconi University) and Florian Zimmermann (University of Bonn).
- 10.30 – 11.00**    **Break**
- 11.00 – 12.00**    ***A Century of Asset Allocation Crash Risk***  
**Speaker: Nonna Sorokina (Pennsylvania State University)**  
Coauthor: Mikhail Samonov (Two Centuries Investments)
- 12.00 – 13.00**    ***A Market-Based Measure of Environment Friendly Firms***  
**Speaker: Ronnie Sadka (Boston College)**  
Coauthors: Assaf Eisendorfer (University of Connecticut), Xiaoxia Lou (University of Delaware) and Gideon Ozik (EDHEC Business School)
- 13.00 – 14.00**    **Lunch**
- 14.00 – 15.00**    **MiFID II Research Unbundling: Cross-border Impact on Asset Managers.**  
**Speaker: Rafael Zambrana (University of Notre Dame)**  
Coauthors: Richard Evans (University of Virginia) and Juan-Pedro Gómez (IE Business School)
- 15:00**            ***Event Concludes***