

SFI Asset Pricing Workshop Lausanne 2011

Friday, 16th September

8:00 - 9:00	<i>Welcome & Breakfast (Extranef lounge)</i>		
9:00 - 10:00	Andrea Vedolin	Short-Run Bond Risk Premia (joint work with Philippe Mueller and Hao Zhou)	Room 252 Internef
10:00 - 10:30	Elisa Ossola	Time-Varying Risk Premium in Large Cross-Sectional Equity Datasets (joint work with Patrick Gagliardini and Olivier Scaillet)	
10:30 - 11:00	Ilaria Piatti	Predictable Risks and Predictive Regression in Present-Value Models (joint work with Fabio Trojani)	
11:00 - 11:30	<i>Coffee Break (in front of Room 252 Internef)</i>		
11:30 - 12:30	Bernard Dumas	The Equilibrium Dynamics of Liquidity and Illiquid Asset Prices	Room 252 Internef
12:30 - 14:00	<i>Lunch (restaurant La Banane)</i>		
14:00 - 14:30	Daniel Andrei	Information Percolation Driving Volatility	Room 252 Internef
14:30 - 15:00	Giuliano Curatola	Catching up with the Joneses under preference heterogeneity: an exact solution (joint work with Roberto Marfè)	
15:00 - 16:00	Emilio Osambela	Differences of opinion and foreign exchange markets	
16:00 - 16:30	<i>Coffee Break (in front of Room 252 Internef)</i>		
16:30 - 17:00	Lujing Su	Collateral Smile (joint work with Markus Leippold)	Room 252 Internef
17:00 - 17:30	Tatjana-Xenia Puhon	Time-Varying Asset Valuations and Macroeconomic Uncertainty - Empirical Evidence, The Role of Monetary Policy and Macroeconomic Conditions	
17:30 - 19:00	<i>Farewell drink & cocktail (in front of Room 252 Internef)</i>		