

SFI Research Days Program 2024

Sun day	Registration (shuttle buses for trains arriving at 17:35, 20:35, 21:05 and 21:35, Wichtrach SBB) Sandwich bag and coffee upon prior request		
	Registration (shuttle bus for train arriving at 7:35, Wichtrach SBB)		
	BREAKFAST		
	PhD sessions		Academic sessions
	Chair: Jérôme Detemple, Boston University Meeting room: Zurich	Chair: Thierry Foucault, HEC Paris Meeting room: Geneva	Chair: Ernst Maug, University of Mannheim Meeting room: Bern
07:00 - 08:30			Chair: Philippe Bacchetta, SFI@UNIL Meeting room: Panorama
08:30 - 09:00			Presenter: Matthias Fengler, SFI@UNISG "A proxy-MGARCH framework for uncovering structural volatility shocks"
09:00 - 09:15	Presenter: Daniel Batista Da Silva, SFI@UNIGE "Semivolatility-managed portfolios"	Presenter: Francesco Brunamonti, SFI@UNIL "Identifying the TIPS liquidity premium and inflation expectations"	Presenter: Pietro Lazzaretto, SFI@USI "Politicians' Trading disclosure and stock returns"
09:15 - 09:30	Discussant: Federico Baldi-Lanfranchi, SFI@EPFL	Discussant: Edouard Mattille, UNISG	Discussant: Hanzhang Zheng, SFI@UNIGE
09:30 - 09:45			Presenter: Semyon Malamud, SFI@EPFL "Large (and deep) factor models"
09:45 - 10:00	Presenter: Zhimin Chen, SFI@UNIL "Real effects of carbon financialization"	Presenter: Alice Eliet-Doillet, SFI@EPFL "Involuntary disclosures through climate litigations: Impact on investors and corporate policies"	Presenter: Yucheng Yang, SFI@UZH "Deep learning for search and matching models"
10:00 - 10:15	Discussant: Tobias Wiest, UNISG	Discussant: Giuseppe Matera, SFI@EPFL	Presenter: Caterina Seghini, SFI@UNIGE "Sovereign debt sustainability, the carbon budget and climate damages"
10:15 - 10:30			Discussant: Pasquale Marotta, SFI@USI "Dollar shortages, CIP deviations, and the safe haven role of the dollar"
BREAK			
11:00 - 12:00	PhD JOB MARKET (JM) SESSION; Meeting room: Bern / <link>		SFI Faculty Annual Meeting (SFI faculty only) Room: Panorama
LUNCH			
	Chair: Jérôme Detemple, Boston University Meeting room: Zurich	Chair: Thierry Foucault, HEC Paris Meeting room: Geneva	Chair: Ernst Maug, University of Mannheim Meeting room: Bern
12:00 - 13:30			Chair: Norman Schürhoff, SFI@UNIL Meeting room: Panorama
13:30 - 13:45	Presenter: Darius Nik Nejad, SFI@EPFL "Heterogeneous beliefs recovery"	Presenter: Amra Hrustanovic, SFI@UZH "Inflation hedging and pricing power"	Presenter: Qingyuan Yang, SFI@USI "Green mortgage-back securities and climate change: Real effects after natural disasters"
13:45 - 14:00	Discussant: Marc Jean-Paul Van Uffelen, SFI@USI	Discussant: Marco Zanotti, SFI@USI	Discussant: Alice Eliet-Doillet, SFI@EPFL
14:00 - 14:15			Chair: Lasse Heje Pedersen, Copenhagen Business School Meeting room: Bern
14:15 - 14:30	Presenter: Dardan Gashi, SFI@USI "Rents, investment and Q"	Presenter: Federico Baldi-Lanfranchi, SFI@EPFL "Transaction-cost-aware factors"	Presenter: Tobias Wiest, UNISG "A bayesian SDF for equity options"
14:30 - 14:45	Discussant: Florian Perusset, UNISG	Discussant: Joshua Traut, UNISG	Discussant: Mohammad Pourmohammadi, SFI@UNIGE
14:45 - 15:00			Presenter: Norman Schürhoff, SFI@UNIL "Finfluencers"
BREAK			
	Chair: Meeting room: Zurich	Chair: Olivier Scaillet Meeting room: Geneva	Chair: Lasse Heje Pedersen, Copenhagen Business School Meeting room: Bern
15:30 - 15:45			Chair: Wagner Alexander, SFI@UZH Meeting room: Panorama
15:45 - 16:00	Presenter: Leonie Bräuer, SFI@UNIGE "Fund-level FX hedging redux"	Presenter: Yuhan Ye, SFI@USI "Global expectations in macro shocks: Evidence from corporate earnings forecasts"	Presenter: Vanessa Zeh, SFI@UNISG "Creditor control rights and corporate ESG profiles"
16:00 - 16:15	Discussant: Peteris Kloks, UNISG	Discussant: Zhimin Chen, SFI@UNIL	Discussant: Olimpia Carradori, SFI@UZH
16:15 - 16:30	Presenter: Vincent Wolff, UZH "Empirical causal asset pricing with trading costs"	Presenter: Marco Zanotti, SFI@USI "Data economy and the financial accelerator"	Presenter: Mohammad Pourmohammadi, SFI@UNIGE "Universal portfolio shrinkage"
16:30 - 16:45	Discussant: Leonie Bräuer, SFI@UNIGE	Discussant: Wing Lam Cheung, SFI@UNIL	Discussant: Darius Nik Nejad, SFI@EPFL
16:45 - 17:00			Presenter: Roxana Mihet, SFI@UNIL "Households' beliefs rigidity in the face of uncertainty"
16:45 - 17:00			Presenter: Wagner Alexander, SFI@UZH "Do investors care about biodiversity"
BREAK			
17:30 - 18:30	KEYNOTE SPEECH and OUTSTANDING PAPER AWARD CEREMONY; Meeting room: Bern / <link> Lasse Heje Pedersen, Copenhagen Business School "Carbon Pricing versus Green Finance" Introduction by Erwan Morellec, Head of the SFI PhD Program and SFI@EPFL		
BBQ			
18:45 - 20:00	Shuttle at 20:00 for train leaving Wichtrach station at 20:22		

Monday, June 3

Tuesday, June 4

07:00		08:30		BREAKFAST			
		PhD sessions			Academic sessions		
		Chair: Jérôme Detemple, Boston University Meeting room: Zurich	Chair: Thierry Foucault, HEC Paris Meeting room: Geneva	Chair: Ernst Maug, University of Mannheim Meeting room: Bern	Chair: Boris Nikolov, SFI@UNIL Meeting room: Panorama		
	08:30				Presenter: Stefano Ramelli, SFI@UNISG "Climate transition beliefs"		
	09:00	Presenter: Julia Braun, UNISG "Longevity shocks and household portfolios" Discussant: Qingyuan Yang, SFI@USI	Presenter: Peteris Kloks, UNISG "Hunting for dollars" Discussant: Vincent Wolff, UZH	Presenter: Lea Tschan, UNISG "Do natural disasters increase sustainable investments" Discussant: Pietro Lazzaretto, SFI@USI	Presenter: Yu Tingyu, UZH "Corporate climate lobbying"		
	09:15				Presenter: Julian Kölbel, SFI@UNISG "The impact of climate engagement: A field experiment"		
	09:30				Presenter: Boris Nikolov, SFI@UNIL "Beyond peers cross-industry competition and strategic financing"		
	09:45	Presenter: Marc Jean-Paul Van Uffelen, SFI@USI "What is the consumption-wealth return?" Discussant: Daniel Batista Da Silva, SFI@UNIGE	Presenter: Giuseppe Matera, SFI@EPFL "Diagnostic earnings calls" Discussant: Vanessa Zeh, SFI@UNISG	Presenter: Hanzhang Zheng, SFI@UNIGE "Discretionary administrative power and conflicts of interest in China's IPO approvals" Discussant:			
	10:00				BREAK		
	10:15				Chair: Olivier Scaillet, SFI@UNIGE Meeting room: Panorama		
	10:30						
	11:00	Presenter: Pasquale Marotta, SFI@USI "Profiting from bank rescues" Discussant: Caterina Seghini, SFI@UNIGE	Presenter: Florian Perusset, SFI@EPFL "Consumer preferences and green transition" Discussant: Giedrius Stalenis, UNISG	Presenter: Luiz Bissoto, SFI@EPFL "Predicting startup outcomes with machine learning" Discussant: Yuhuan Ye, SFI@USI	Presenter: Damir Filipovic, SFI@EPFL "Shrinking the term structure"		
	11:15				Presenter: Angelo Ranaldo, SFI@UNISG "Common and private values in the demand for safe assets"		
	11:30				Presenter: Olivier Scaillet, SFI@UNIGE "Latent factor analysis in short panels"		
	11:45	Presenter: Wing Lam Cheung, SFI@UNIL "Corporate debt composition and firm concentration" Discussant: Dardan Gashi, SFI@USI	Presenter: Edouard Mattille, UNISG "Hiding in plain sight: Preferred habitat effects in short-term rates" Discussant: Francesco Brunamonti, SFI@UNIL	Presenter: Olimpia Carradori, SFI@UZH "Rewiring supply chains through carbon pricing policy" Discussant: Lea Tschan, UNISG			
	12:00						
	12:15						
	12:30 - 13:30	LUNCH					
		Shuttle at 14:00 for train leaving Wichtrach station at 14:22					
		SFI RESEARCH DAYS 2025: JUNE 9-11					