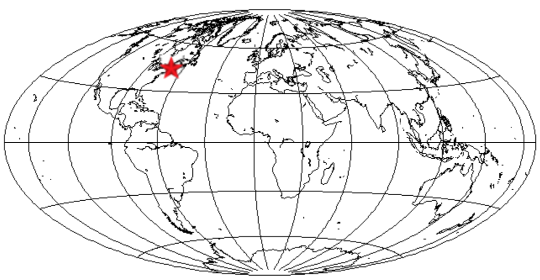
6th World Symposium on Investment Research

P R O G R A M



Boston, MA, USA
May 7-8, 2023

www.wsir.org

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LOCATION:

Boston Park Plaza
50 Park Plaza
Boston, MA 02116
USA

SUNDAY, MAY 7

18:00 – DINNER (by invitation)

MONDAY, MAY 8

8:00-9:00 – BREAKFAST

Morning Meetings

9:00-10:00 – Innovation and Asset Pricing

Pricing Technological Innovators: Patent Intensity and Life-Cycle Dynamics
Jan Bena (UBC)
Adlai Fisher (UBC)
Jiri Knesl (U Oxford)
Julian Vahl (UBC)
Discussant: Mihail Velikov, Penn State U

Innovation, Industry Equilibrium, and Discount Rates
Maria Bustamante (U Maryland)
Francesca Zucchi (European Central Bank)
Discussant: Lukas Schmid, USC

10:00-10:30 – BREAK

10:30-11:30 – Unconventional Risks

Medium-Run Labor Income Risk
Esther Eiling (U Amsterdam)
Frank de Jong (U Tilburg)
Roger Laeven (U Amsterdam)
Rob Sperna Weiland (U Amsterdam)
Discussant: Irina Zviadadze, HEC-Paris

Asset Pricing with the Awareness of New Priced Risks
Christian Heyerdahl-Larsen (Indiana U)
Philipp Illeditsch (Texas A&M U)
Petra Sinagl (U Iowa)
Discussant: Colin Ward, U Minnesota

11:30-11:45 – INTERMITTENT BREAK

11:45-12:45 – Currency Forecasting

A "Bad Beta, Good Beta" Anatomy of Currency Risk Premiums and Trading Strategies
Ethan Chiang (UNC-Charlotte)
Nancy Mo (U Mary Hardin-Baylor)
Discussant: Pasquale Della Corte, Imperial C

Exchange Rate Disconnect Revisited
Ryan Chahrour (Cornell U)
Pablo Guerron-Quintana (Santa Clara U)
Pierre De Leo (U Maryland)
Rosen Valchev (Boston C)
Discussant: Yang Liu, U Hong Kong

12:45-14:15 – LUNCH

Afternoon Meetings

14:15-15:15 – Mutual Funds and ETFs

Hiding Behind the Window Blinds: Strategic Trading under Portfolio Partial Disclosure
Ron Kaniel (U Rochester)
Jennifer Li (SJTU)
Donghui Shi (Shanghai Stock Exchange)
Qi Zhang (SJTU)
Discussant: Ryan Israelsen, Michigan State U

ETFs, Illiquid Assets, and Fire Sales
John Shim (U Notre Dame)
Karamfil Todorov (BIS)
Discussant: Chotibhak Jotikasthira, SMU

15:15-15:30 – INTERMITTENT BREAK

15:30-16:30 – ESG Investing

Active Fund Management when ESG Matters: An Equilibrium Perspective
Doron Avramov (IDC Herzliya)
Si Cheng (U Syracuse)
Andrea Tarelli (U Milan)
Discussant: Kelsey Wei, UT-Dallas

Decarbonizing Institutional Investor Portfolios
Vaska Atta-Darkua (U Virginia)
Simon Glossner (Federal Reserve Board)
Philipp Krueger (U Geneva)
Pedro Matos (U Virginia)
Discussant: Gregory Vilkov, Frankfurt School

16:30-17:00 – REFRESHMENTS & ADJOURN