



Research Center SAFE

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6th SAFE Asset Pricing Workshop

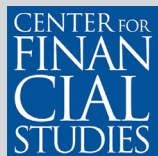
25 September 2019

House of Finance

Goethe University Frankfurt

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Program



LOEWE

Exzellente Forschung für
Hessens Zukunft

6th SAFE Asset Pricing Workshop

25 September 2019, House of Finance, Room E.22

Time for presenters, discussants, and general discussion: 25, 20, and 5 minutes, respectively

Program

8:30 – 9:00 *Registration*

9:00 – 9:50

Estimating the Anomaly Baserate

Andreas Neuhierl, University of Notre Dame (joint with Alex Chinco, University of Illinois, and Michael Weber, University of Chicago)

Discussant: Rüdiger Weber, Vienna University of Economics and Business

9:50 – 10:40

Streaks in Daily Returns

Alexander Klos, Kiel University (joint with Alexandra Koehl, Kiel University, and Simon Rottke, University of Amsterdam)

Discussant: Alexander Hillert, Goethe University Frankfurt

10:40 – 11:10 *Coffee break*

11:10 – 12:00

Endogenous Price War Risks

Winston Wei Dou, Wharton School, University of Pennsylvania (joint with Yan Ji, HKUST, and Wei Wu, Texas A&M University)

Discussant: Nicole Branger, University of Münster

12:00 – 12:50

Correcting Misspecified Stochastic Discount Factors

Paolo Zaffaroni, Imperial College Business School (joint with Raman Uppal, EDHEC Business School, and Irina Zviadadze, Stockholm School of Economics)

Discussant: Simon Rottke, University of Amsterdam

12:50 – 14:00 *Lunch Break*

Organizing Committee:

Emanuel Mönch (Deutsche Bundesbank)

Christian Schlag (Goethe University Frankfurt and Research Center SAFE)

14:00 – 14:50

A Dynamic Agency Based Asset Pricing Model with Production

Jincheng Tong, University of Toronto (joint with Chao Ying, University of Minnesota)

Discussant: Paul Ehling, BI Norwegian Business School

14:50 – 15:40

Parameter Learning in Production Economies

Mykola Babiak, Lancaster University Management School (joint with Roman Kozhan, Warwick Business School)

Discussant: Frederico Belo, INSEAD

15:40 – 16:10 *Coffee break*

16:10 – 17:00

The Information Content of Commodity Futures Markets

Marta Szymanowska, Erasmus Rotterdam (joint with Romulo Alves, Erasmus University)

Discussant: Christoph Meinerding, Deutsche Bundesbank

17:00 – 17:50

Economic Uncertainty and Investor Attention

Daniel Andrei, McGill University (joint with Henry Friedman, UCLA Anderson, and N. Bugra Ozel, UT Dallas)

Discussant: Tony Berrada, Geneva Finance Research Institute

17:50 – 19:30 *Reception (House of Finance, foyer)*