

Day	Time	SFI Research Days Program			
Sunday, June 2nd	19:00- 21:30	Registration (shuttle buses from 20:34 and 21:04 trains) Sandwich bag, coffee, upon prior request			
Monday, June 3rd	07:00- 08:00	Registration (shuttle bus from 7:34 train) BREAKFAST			
		PhD PARALLEL SESSIONS			ACADEMIC SESSIONS
		Meeting Room: Geneva	Meeting Room: Zurich	Meeting Room: Bern	Meeting Room: Panorama
		Chair: Prof. Jérôme Detemple (Boston University)	Chair: Dr. Federico Carlini (University of Lugano)		
	08:00- 08:15	Presenter: Marlon Azinovic (SFI@UZH) 'Deep equilibrium nets'			
	08:15- 08:30	Discussant: Sofonias A. Korsaye (SFI@UNIGE)			
	08:30- 08:45				
	08:45- 09:00	Presenter: Urban Ulrych (SFI@UZH) 'Optimal Currency Hedging With Parameter and Model Uncertainty'	Presenter: Yushi Peng (SFI@UZH) 'Mortgage Credit and Housing Markets'		
	09:00- 09:15	Discussant: Maxime Auberson (SFI@UNIGE)	Discussant: Olga Briukhova (SFI@UZH)		
	09:15- 09:30				
	09:30- 10:00	BREAK			
		Chair: Prof. Jérôme Detemple (Boston University)	Chair: Dr. Federico Carlini (University of Lugano)		
	10:00- 10:15	Presenter: Andrey Pankratov (SFI@USI) 'Information leakages, distribution of profits from informed trading, and last mover advantage'	Presenter: Veronika Molnar (SFI@UZH) 'How Does Temporary Deposit Insurance Affect Depositor Behavior?'		10:15 : SFI Faculty Annual Meeting (SFI Faculty only)
	10:15- 10:30	Discussant: Oksana Bashchenko (SFI@UNIL)	Discussant: Michele Pelli (SFI@UZH)		
	10:30- 10:45				
	10:45- 11:00	Presenter: Alexis Marchal (SFI@EPFL) 'An equilibrium model of decentralized & Walrasian markets'	Presenter: Stefan Pohl (SFI@UZH) 'Earnings Surprises and External Financing'		
	11:00- 11:15	Discussant: Marlon Azinovic (SFI@UZH)	Discussant: Gazi Kabas (SFI@UZH)		
	11:15- 11:30				
	11:30- 11:45				
	11:45- 12:00				
12:00- 13:30	LUNCH				
	Chair: Prof. Norman Schürhoff (SFI@UNIL)	Chair: Prof. Julien Hugonnier (SFI@EPFL)	Chair: Prof. Dacheng Xiu, University of Chicago	Chair: Prof. Alexander Wagner (SFI@UZH)	
13:30- 13:45	Presenter: Fulvia Fringuellotti (SFI@UZH) 'The Effect of Bank Monitoring on Loan Repayment'	Presenter: Maxime Auberson (SFI@UNIGE) 'On the equilibrium impacts of expectation errors'	Presenter: Alexey Ivashchenko (SFI@UNIL) 'Corporate Bond Price Reversals'	Presenter: Prof. Antonio Mele (SFI@USI) 'A Theory of Debt Accumulation and Deficits Cycles'	
13:45- 14:00	Discussant: Kuchulain O'Flynn (SFI@UZH)	Discussant: Alexis Marchal (SFI@EPFL)	Discussant: Erik Hapnes (SFI@EPFL)	Presenter: Prof. Theodosios Dimopoulos (SFI@UNIL) 'Self-inflicted debt crises'	
14:00- 14:15					
14:15- 14:30	Presenter: Tina Oreski (SFI@USI) 'The product life cycle as a determinant of mergers and acquisitions'	Presenter: Philipp Lentner (SFI@UZH) 'Bond mispricing during large scale asset purchases'	Presenter: Jakub Hajda (SFI@UNIL) 'Product Market Strategy and Corporate Policies'	Presenter: Prof. Alexander Wagner (SFI@UZH) 'When investors call for climate responsibility, how do mutual funds respond?'	
14:30- 14:45	Discussant: Stefan Pohl (SFI@UZH)	Discussant: Patrick Schaffner (UNISG)	Discussant: Suzanne Vissers (SFI@EPFL)		
14:45- 15:00					
15:00- 15:30	BREAK				

		PhD PARALLEL SESSIONS			ACADEMIC SESSIONS	
		Meeting Room: Geneva	Meeting Room: Zurich	Meeting Room: Bern	Meeting Room: Panorama	
		Chair: Prof. Kjell Nyborg (SFI@UZH)	Chair: Prof. Julien Hugonnier (SFI@EPFL)	Chair: Prof. Dacheng Xiu, University of Chicago	Chair: Prof. Pierre Collin-Dufresne (SFI@EPFL)	
15:30- 15:45	Presenter: Kornelia Fabisik (SFI@EPFL) 'Why do CEOs pledge their own company's stock?' Discussant: Marco Ceccarelli (SFI@UZH)		Presenter: Michele Pelli (SFI@UZH) 'Cross-Border M&A and the Exchange Rate: Evidence from Switzerland' Discussant: Mrinal Mishra (SFI@UZH)	Presenter: Kuchulain O'Flynn (SFI@UZH) 'Identifying Empty Creditors with a Shock and Micro-Data' Discussant: Yushi Peng (SFI@UZH)	Presenter: Prof. Christoph Basten (SFI@UZH) "The Geography of Mortgage Lending in Times of FinTech"	
15:45- 16:00						
16:00- 16:15						
16:15- 16:30					Presenter: Prof. Vitaly Orlov (University of St. Gallen) "In Military We Trust: The Effect of Managers' Military Background on Mutual Fund Flows"	
16:30- 16:45				PREQUEL TO ASSA JOB MARKET AND AFA POSTER F. Fringuellotti (SFI@UZH) and A. Ivashchenko (SFI@UNIL) will share their experience at the ASSA job market and AFA Poster session.	Presenter: Prof. Pierre Collin-Dufresne (SFI@EPFL) "Liquidity, Volume and Volatility"	
16:45- 17:00						
17:00- 17:15						
17:15- 17:30						
17:30- 17:45	OUTSTANDING PAPER AWARD CEREMONY : Room "Bern" Prof. Jean-Charles Rochet (SFI@UNIGE) and Prof. Dacheng Xiu (University of Chicago)					
17:45- 18:30	KEYNOTE SPEECH: Prof. Dacheng Xiu (University of Chicago) "Empirical Asset Pricing via Machine Learning"					
18:30- 20:30	BBQ					
Tuesday, June 4th	07:00- 08:00	BREAKFAST				
	Chair:	Chair: Prof. Jérôme Detemple (Boston University)	Chair: Prof. Jean-Charles Rochet (SFI@UNIGE)			
	08:00- 08:15	Presenter: Suzanne Vissers (SFI@EPFL) 'Bank Capital Structure and Tail Risk' Discussant: Jakub Hajda (SFI@UNIL)	Presenter: Marco Ceccarelli (SFI@UZH) 'Walk the line. Do investors reward firms that exploit regulatory grey areas?' Discussant: Tina Oreski (SFI@USI)		Chair: Prof. Fabio Trojani (SFI@UNIGE)	
	08:15- 08:30				Presenter: Dr. Federico Carlini (Universita della Svizzera italiana) 'Vector Autoregressive Model with Dynamic Factors'	
	08:30- 08:45				Presenter: Prof. Fabio Trojani (SFI@UNIGE) "Smart SDFs"	
	08:45- 09:00	Presenter: Sofonias A. Korsaye (SFI@UNIGE) 'Smart-SDFs' Discussant: Andrey Pankratov (SFI@USI)	Presenter: Mrinal Mishra (SFI@UZH) 'Going into a "shell": Empirical evidence from Indian border areas' Discussant: Veronika Molnar (SFI@UZH)			
	09:00- 09:15					
	09:15- 09:30					
	09:30- 09:45	BREAK				
	09:45- 10:00	BREAK				
	Chair:	Chair: Prof. Jérôme Detemple (Boston University)	Chair: Prof. Antonio Mele (SFI@USI)		Chair: Prof. Jean-Charles Rochet (SFI@UNIGE)	
	10:00- 10:15	Presenter: Erik Hapnes (SFI@EPFL) 'Anonymity and trading speed' Discussant: Urban Ulrych (SFI@UZH)	Presenter: Patrick Schaffner (SFI@UNISG) 'Regulatory Effects on Short-Term Interest Rates' Discussant: Philipp Lentner (SFI@UZH)		Presenter: Prof. Kjell Nyborg (SFI@UZH) "Repo Rates and the Collateral Spread Puzzle"	
	10:15- 10:30				Presenter: Prof. Jean-Charles Rochet (SFI@UNIGE) "Bank Restructuring without Government Intervention"	
	10:30- 10:45					
	10:45- 11:00		Presenter: Gazi Kabas (SFI@UZH) 'Unintended Consequences of Unemployment Insurance Benefits: The Role of Banks' Discussant: Alexander Bechtel (UNISG)			
	11:00- 11:15					
11:15- 11:30						
11:30- 11:45						
11:45- 13:15	LUNCH					
	Direct shuttles leaving the Study Centre Gerzensee from 13:25 for the trains departing from Wichtrach SBB station from 13:52					