

## 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	
				Chair: Philippe Bacchetta, SFI@UNIL Meeting room: Panorama	
	07:00	08:30			
	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: Semyon Malamud, SFI@EPFL "Large (and deep) factor models"	
	09:15	09:30	Discussant: Federico Baldi-Lanfranchi, SFI@EPFL	Presenter: Yucheng Yang, SFI@UZH "Deep learning for search and matching models"	
	09:30	09:45			
	09:45	10:00	Presenter: Zhimin Chen, SFI@UNIL "Real effects of carbon financialization"	Presenter: Philippe Bacchetta, SFI@UNIL "Dollar shortages, CIP deviations, and the safe haven role of the dollar"	
	10:00	10:15	Discussant: Tobias Wiest, UNISG		
	10:15	10:30	Presenter: Alice Eliet-Doillet, SFI@EPFL "Involuntary disclosures through climate litigations: Impact on investors and corporate policies"		
			Discussant: Giuseppe Matera, SFI@EPFL		
			Presenter: Caterina Seghini, SFI@UNIGE "Sovereign debt sustainability, the carbon budget and climate damages"		
			Discussant: Pasquale Marotta, SFI@USI		
	BREAK				
	11:00- 12:00	PhD JOB MARKET (JM) SESSION; Meeting room: Bern / <a href="#">&lt;link&gt;</a>		SFI Faculty Annual Meeting (SFI faculty only) Room: Panorama	
	12:00 - 13:30	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	
				Chair: Norman Schürhoff, SFI@UNIL Meeting room: Panorama	
	13:30	13:45	Presenter: Darius Nik Nejad, SFI@EPFL "Heterogeneous beliefs recovery"	Presenter: Luise Eisfeld, SFI@UNIL "Entry and acquisitions in software markets"	
	13:45	14:00	Discussant: Marc Jean-Paul Van Uffelen, SFI@USI	Presenter: Can Gao, SFI@UNISG "Survey expectations meet option prices: New insights from the FX market"	
	14:00	14:15		Presenter: Norman Schürhoff, SFI@UNIL "Finfluencers"	
	14:15	14:30	Presenter: Dardan Gashi, SFI@USI "Rents, investment and Q"		
	14:30	14:45	Discussant: Florian Perusset, SFI@EPFL		
	14:45	15:00	Presenter: Federico Baldi-Lanfranchi, SFI@EPFL "Transaction-cost-aware factors"		
			Discussant: Joshua Traut, UNISG		
			Presenter: Lasse Heje Pedersen, Copenhagen Business School Meeting room: Bern		
				Chair: Wagner Alexander, SFI@UZH Meeting room: Panorama	
	15:30	15:45	Presenter: Leonie Bräuer, SFI@UNIGE "Can time-varying currency risk hedging explain exchange rates?"	Presenter: Konrad Adler, SFI@UNISG "Market-based green firms"	
	15:45	16:00	Discussant: Peteris Kloks, UNISG	Presenter: Roxana Mihet, SFI@UNIL "Households' beliefs rigidity in the face of uncertainty"	
	16:00	16:15			
	16:15	16:30	Presenter: Vincent Wolff, UZH "Empirical causal asset pricing with trading costs"	Presenter: Wagner Alexander, SFI@UZH "Do investors care about biodiversity?"	
	16:30	16:45	Discussant: Leonie Bräuer, SFI@UNIGE		
	16:45	17:00	Presenter: Marco Zanotti, SFI@USI "Data economy and the financial accelerator"		
			Discussant: Wing Lam Cheung, SFI@UNIL		
			Presenter: Mohammad Pourmohammadi, SFI@UNIGE "Universal portfolio shrinkage"		
			Discussant: Darius Nik Nejad, SFI@EPFL		
	BREAK				
	17:30 - 18:30	KEYNOTE SPEECH and OUTSTANDING PAPER AWARD CEREMONY; Meeting room: Bern / <a href="#">&lt;link&gt;</a> Lasse Heje Pedersen, Copenhagen Business School "Carbon Pricing versus Green Finance" Introduction by Erwan Morellec, Head of the SFI PhD Program and SFI@EPFL			
	18:45	20:00	BBQ Shuttle at 20:00 for train leaving Wichtrach station at 20:22		

Monday, June 3

Tuesday, June 4

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