Università Bocconi MILANO

CEPR

2024 BOCCONI - BAFFI - CEPR CONFERENCE ON ASSET PRICING

27 MAY 2024
Bocconi University
Deutsche Bank Room (AS02)
Via Röntgen 1
20136 Milano, Italy

Organizing Committee
MAX CROCE
CHRISTIAN JENSEN
STEFANO ROSSI
JAKOB SØRENSEN
Bocconi University

Information
For further info and logistic support please contact:
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9:00AM
REGISTRATION

9:20AM
WELCOME BY ORGANIZERS

9:30-11:00AM
SESSION 1 – CREDIT MARKETS AND MONETARY POLICY

9:30AM
HOW QE TRANSFORMED THE BOND MARKET
ALAN MOREIRA University of Rochester
Discussant
CHRISTIAN JENSEN Bocconi University

10:15AM
BEYOND CASH-FLOWS: WHAT DRIVES CORPORATE BOND VALUATION?
LIRA MOTA MIT
Discussant
LORENZO BRETSCHER HEC Lausanne

11:00AM
BREAK

11:30AM-1:00PM
SESSION 2 – NEW PERSPECTIVES ON THE CROSS SECTION OF STOCK RETURNS

11:30AM
WHAT DRIVES BOOMS AND BUSTS IN VALUE?
CHRISTOPHER POLK LSE
Discussant
AMIT GOYAL University of Lausanne and SFI

12:15PM
OPTIMISM SHIFTING
STEFANO CASSELLA Tilburg University
Discussant
JAKOB SØRENSEN Bocconi University

1:00PM
LUNCH

2:30-4:00PM
SESSION 3 – NEW EMPIRICAL METHODS IN ASSET PRICING

2:30PM
RISK EXPOSURES FROM RISK DISCLOSURES: WHAT THEY SAID AND HOW THEY SAID IT
SETH PRUITT ASU
Discussant
IRINA ZVIADADZE HEC Paris

3:15PM
OPERATING LEVERAGE AND RISK PREMIUM
JUN LI University of Texas at Dallas
Discussant
CHRISTIAN HEYERDAHL-LARSEN
BI Norwegian Business School

4:00PM
BREAK

4:30PM
KEYNOTE SPEECH
NIKOLAI ROUSSANOV The Wharton School, The University of Pennsylvania

5:30PM
BREAK AND FINAL REMARKS
STEFANO ROSSI HOD
DONATO MASCIANDARO Director, BAFFI Center, Bocconi University

8:00PM
DINNER

Organized by **BAFFI Centre on Economics, Finance and Regulation** and **Department of Finance**, Bocconi University

Jointly with **CEPR**