

SFI Research Days Program 2021								
Day			Time					
			PhD sessions			Academic sessions		
Monday, 7 June			Chair: Lorenzo Bretscher, University of Lausanne Zoom link: https://sfi-ch.zoom.us/j/85106967367	Chair: Ziwei Zhao, University of Lausanne Zoom link: https://sfi-ch.zoom.us/j/86946745559	Chair: Roxana Mihet, University of Lausanne Zoom link: https://sfi-ch.zoom.us/j/89592402198			
	09:00	09:15	Laura Nowzohour, Graduate Institute "Heard the News? Environmental Policy and Clean Investments"	Florian Heeb, UZH "Do Investors Care About Impact?"	Andrea Maino, SFI@UNIGE "The Government as Venture Capitalist: Features and Impact"			
	09:15	09:30	Discussant: Shuang Chen, SFI@USI	Discussant: Coralie Jaunin, SFI@UNIL	Discussant: Silvia dalla Fontana, SFI@USI			
	09:30	09:45						
	09:45	10:00	Emanuela Benincasa, SFI@UZH "How do firms respond to extreme weather events?"	Jonas Romer, UNISG "CEO Turnover and Director Reputation"	Mrinal Mishra, SFI@UZH "Financial Literacy and Lending Patterns"			
	10:00	10:15	Discussant: Gazi Kabas, SFI@UZH	Discussant: Roberto Tubaldi, SFI@USI	Discussant: Luciano Somoza, SFI@UNIL			
	10:15	10:30						
			BREAK					
	11:00	11:15	PhD JOB MARKET SESSION Zoom link: https://sfi-ch.zoom.us/j/83980421481 15 minutes session each on job market and then 15 mins Q&A by: Rustam Abuzov, SFI@UNIL, Andrey Pankratov, SFI@USI, Roberto Tubaldi, SFI@USI				SFI Faculty Annual Meeting (SFI faculty only) Zoom link: https://sfi-ch.zoom.us/j/89715733006	
	11:15	11:30						
	11:30	11:45						
	11:45	12:00						
	12:00	12:15	LUNCH BREAK					
	12:15	12:30						
	12:30 - 14:00							
			Chair: Jerome Detemple, Boston University Zoom link: https://sfi-ch.zoom.us/j/83550995322	Chair: Patrick Bolton, Columbia Business School and Visiting Professor Imperial College London Zoom link: https://sfi-ch.zoom.us/j/88038501589			Chair: Alberto Plazzi, SFI@USI Zoom link: https://sfi-ch.zoom.us/j/81338748951	
	14:00	14:15	David Anderson, UZH "Accelerated American Option Pricing with Deep Neural Networks"	Edoardo Chiarotti, Graduate Institute & LSE "The Local Impact of the FED in the Aftermath of the Financial Crisis"			Pierre Collin-Dufresne, SFI@EPFL "How integrated are credit and equity markets? Evidence from index options"	
	14:15	14:30	Discussant: Alexis Marchal, SFI@EPFL	Discussant: Martina Fraschini, SFI@UNIL			Ziwei Zhao, SFI@UNIL "Investing Like My Parents: Do Parents Affect Children's Risk Taking Behavior?"	
	14:30	14:45	Anja Garbely, UNILU "Economic forces shape beliefs: A model of investment under fundamental uncertainty"	Kevin Rageth, SFI@EPFL "Economic Gains in Bank Mergers and Acquisitions – Let's Focus on the Target!"			Alberto Plazzi, SFI@USI "The Core, the Periphery, and the Disaster: Corporate-Sovereign Nexus in Covid Times"	
	14:45	15:00	Discussant: Sam Wagner, SFI@UNIL	Discussant: Olga Briukhova, SFI@UZH	BREAK			
	15:00	15:15						
	15:15	15:30						
			Chair: Jerome Detemple, Boston University Zoom link: https://sfi-ch.zoom.us/j/86780120621	Chair: Patrick Bolton, Columbia Business School and Visiting Professor Imperial College London Zoom link: https://sfi-ch.zoom.us/j/86050180472	Chair: Xavier Gabaix, Harvard University Zoom link: https://sfi-ch.zoom.us/j/81007761341	Chair: Boris Nikolov, SFI@UNIL Zoom link: https://sfi-ch.zoom.us/j/87627167477		
	16:00	16:15	Hao Ma, SFI@USI "Building Econometrics Into Deep Learning: Extracting Time-Varying Betas Of Latent Factors"	Natalia Rostova, SFI@EPFL "Relationship Capital and Financing Decisions"	Alexis Marchal, SFI@EPFL "Risk & returns around FOMC press conferences: A novel perspective from computer vision"	Philipp Kruger, SFI@UNIGE "The Sustainability Wage Gap"		
	16:15	16:30	Discussant: Mads Nielsen, SFI@UNIL	Discussant: Andrea Maino, SFI@UNIGE	Discussant: Ming Deng, SFI@UZH	Alexander Wagner, SFI@UZH "When do proxy advisors improve corporate decisions?"		
	16:30	16:45						
	16:45	17:00	Raphael Burkhardt, UZH "Sparse and Stable International Portfolio Optimization and Currency Risk Management"	Hannah Winterberg, UNISG "Monetary policy disconnect"	Martina Fraschini, SFI@UNIL "Central Bank Digital Currency and Balance Sheet Policy"	Boris Nikolov, SFI@UNIL "Managerial Beliefs and the Cross-Section of Incentives and Compensation"		
	17:00	17:15	Discussant: Valentyn Khmarskyi, SFI@UZH	Discussant: Oliver Krek, SFI@EPFL	Discussant: Ying Xu, Graduate Institute			
17:15	17:30							
		BREAK						
18:00 - 19:30		KEYNOTE SPEECH and OUTSTANDING PAPER AWARD CEREMONY Zoom link: https://sfi-ch.zoom.us/j/83687798509 Professor Xavier Gabaix, Harvard University and Professor Ralph S.J. Koijen, The University of Chicago Booth School of Business "In Search of the Origins of Financial Fluctuations: The Inelastic Markets Hypothesis" Introduction by Jean Charles Rochet, SFI@UNIGE						
19:30	19:45							
19:45	20:00							

Day			Time			PhD sessions			Academic sessions			
			Chair: Ines Chaieb, SFI@UNIGE Zoom link: https://sfi-ch.zoom.us/j/85867871873		Chair: Jean-Charles Rochet, SFI@UNIGE Zoom link: https://sfi-ch.zoom.us/j/86332273569					Chair: Julien Hugonnier, SFI@EPFL Zoom link: https://sfi-ch.zoom.us/j/82716568198		
Tuesday, 8 June	09:00	09:15	Linda Hain, UZH "Let's get physical: Comparing metrics of physical climate risk"		Ying Xu, Graduate Institute "Unconventional Monetary Policy and Household Credit Inequality"					Lorenzo Bretscher, SFI@UNIL "Marking to Market Corporate Debt"		
	09:15	09:30	Discussant: Laura Nowzohour, Graduate Institute		Discussant: Emanuela Benincasa, SFI@UZH					Vesa Pursiainen, University of St. Gallen "Competition and the Reputational Costs of Litigation"		
	09:30	09:45										
	09:45	10:00	Roberto Tubaldi, SFI@USI "The Green Side of Sell-Side Analysts"		Tina Oreski, SFI@USI "Product Life-Cycle and Initial Public Offerings"					Julien Hugonnier, SFI@EPFL "Optimal Debt Dynamics, Issuance Costs, and Commitment"		
	10:00	10:15	Discussant: Stefan Pohl, SFI@UZH		Discussant: Jiyuan Huang, SFI@UZH							
	10:15	10:30										
	BREAK											
	11:00	11:15	PhD AEA / AFA POSTER SESSION Zoom link: https://sfi-ch.zoom.us/j/84969388631 15 minutes session AEA poster by Michele Pelli, SFI@UZH 15 minutes session AFA poster by Tina Oreski, SFI@USI and Jordy Rillaerts, SFI@UZH 15 minutes Q&A								Chair: Laurent Frésard, SFI@USI Zoom link: https://sfi-ch.zoom.us/j/89113465043	
	11:15	11:30									Roxana Mihet, SFI@UNIL "Financial Innovation and the Inequality Gap"	
	11:30	11:45									Olivier Scaillet, SFI@UNIGE "A penalized two-pass regression to predict stock returns with time-varying risk premia"	
	11:45	12:00										
	12:00	12:15									Laurent Frésard, SFI@USI "Does Alternative Data Improve Financial Forecasting? The Horizon Effect"	
	12:15	12:30										
	12:30 - 14:00		LUNCH BREAK									
			Chair: Jerome Detemple, Boston University Zoom link: https://sfi-ch.zoom.us/j/82742868713		Chair: Patrick Bolton, Columbia Business School and Visiting Professor Imperial College London Zoom link: https://sfi-ch.zoom.us/j/81498076735		Chair: Olivier Scaillet, University of Geneva Zoom link: https://sfi-ch.zoom.us/j/86761327239		Chair: Harald Hau, SFI@UNIGE Zoom link: https://sfi-ch.zoom.us/j/86770404286			
	14:00	14:15	Silvia dalla Fontana, SFI@USI "Green Innovations"		Sam Wagner, SFI@UNIL "A Theory of Financial Narratives"		Benedikt Ballensiefen, UNISG "Safe Asset Carry Trade"		Ines Chaieb, SFI@UNIGE "Who Invests in and What Drives Equity Ownership Around the World"			
	14:15	14:30	Discussant: Florian Heeb, UZH		Discussant: Anja Garbely, UNILU		Discussant: Goutham Gopalakrishna, SFI@EPFL		Paul Schneider, SFI@USI "Mispricing and uncertainty in international markets"			
	14:30	14:45										
	14:45	15:00	Mads Nielsen, SFI@UNIL "Dividend Restrictions and Asymmetric Information"		Olga Briukhova, SFI@UZH "Effects of Bank Capital Requirements on Lending by Banks and Non-Bank Financial Institutions"		Ming Deng, SFI@UZH "Temporal Focus in Earnings Conference Calls"		Harald Hau, SFI@UNIGE "Board Overlap and its Effect on Firm Behavior"			
	15:00	15:15	Discussant: Natalia Rostova, SFI@EPFL		Discussant: Edoardo Chiarotti, Graduate Institute and LSE		Discussant: Jonas Romer, UNISG					
	15:15	15:30										
	BREAK											
			Chair: Jerome Detemple, Boston University Zoom link: https://sfi-ch.zoom.us/j/86733167768		Chair: Patrick Bolton, Columbia Business School and Visiting Professor Imperial College London Zoom link: https://sfi-ch.zoom.us/j/86579247685		Chair: Ralph S.J. Koijen, The University of Chicago Booth School of Business Zoom link: https://sfi-ch.zoom.us/j/86948000474		Chair: Damir Filipovic, SFI@EPFL Zoom link: https://sfi-ch.zoom.us/j/85962486718			
	16:00	16:15	Goutham Gopalakrishna, SFI@EPFL "A Macro-Finance model with Realistic Crisis Dynamics"		Luciano Somoza, SFI@UNIL "CBDC and Banks: Threat or Implicit Subsidy?"		Coralie Jaunin, SFI@UNIL "The Equity Market Implications of the Retail Investment Boom"		Antonio Mele, SFI@USI "Insider Trading Regulation and Market Quality Trade-offs"			
	16:15	16:30	Discussant: Urban Ulrych, SFI@UZH		Discussant: Hannah Winterberg, UNISG		Discussant: Hao Ma, SFI@USI		Damir Filipovic, SFI@EPFL "A machine learning approach to portfolio pricing and risk management for high-dimensional problems"			
	16:30	16:45										
	16:45	17:00			Oliver Krek, SFI@EPFL "Government Debt Maturity and Convenience Yields: Implications for Monetary and Fiscal Policy"		Stefan Pohl, SFI@UZH "The Role of Stock Indices in Analyst Career Outcomes"					
	17:00	17:15			Discussant: Benedikt Ballensiefen, UNISG		Discussant: Kevin Rageth, SFI@EPFL					
	17:15	17:30										