

Programme for Adam Smith Asset Pricing Conference

On: Friday 21 November 2008

At: London Business School

Organizers

Tarun Ramadorai (Oxford), Raman Uppal (LBS), Kathy Yuan (LSE)

10:00-11:00	On the Mechanics of Endogenous Risk Jon Danielsson, London School of Economics Hyun Song Shin, Princeton University Jean-Pierre Zigrand, London School of Economics <i>Discussant: Alan Morrison, Saïd Business School, University of Oxford</i>
11:00-12:00	Equilibrium Lending to Tightly Constrained Borrowers: Theory and Application to Mortgages Igor Makarov, London Business School Guillaume Plantin, London Business School <i>Discussant: Stéphane Guibaud, London School of Economics</i>
12:00-13:00	LUNCH
13:00-14:00	Crossing the Lines: The Conditional Relation between Exchange Rate Exposure and Stock Returns in Emerging and Developed Markets Sohnke M. Bartram, Lancaster University Gordon M. Bodnar, John Hopkins University <i>Discussant: Pasquale Della Corte, Warwick Business School, University of Warwick</i>
14:00-15:00	Ambiguity and the Historical Equity Premium Fabrice Collard, Université des Sciences Sociales Manufacture des Tabacs Sujoy Mukerjee, University College, University of Oxford Kevin Sheppard, Department of Economics and Oxford-Man Institute of Quantitative Finance, University of Oxford <i>Discussant: Vito Gala, London Business School</i>
15:00-15:30	TEA
15:30-16:30	Macroeconomic Determinants of Stock Market Returns, Volatility and Volatility Risk-Premia Valentina Corradi, University of Warwick Walter Distasto, Tanaka Business School Antonio Mele, London School of Economics <i>Discussant: Alessandro Beber, University of Amsterdam</i>
16:30-17:30	Asset Returns and Scheduled Macroeconomic News Announcements Pavel Savor, The Wharton School, University of Pennsylvania Mungo Wilson, Hong Kong University of Science & Technology. <i>Discussant: Jose Martinez, Saïd Business School, University of Oxford</i>
18:00-21:00	DINNER

- Time allocation: 30 minutes for presenter, 20 minutes for discussant, 10 minutes for audience.
- This conference is co-hosted by London Business School, London School of Economics, Oxford University, and CEPR.

★ Please send a short email to Raman Uppal (ruppal@london.edu) if you wish to attend the conference, and also indicate if you would like to go to dinner at the end of the conference.