

Programme for Adam Smith Asset Pricing Conference

On: Friday 8 May 2009

At: Saïd Business School, University of Oxford

Organizers

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

The conference is kindly sponsored by the Oxford-Man Institute for Quantitative Finance and the SBS Finance Group.

- 10:30-11:30** **Beauty Contests, Risk Sharing and Bubbles**
H. Henry Cao, Cheung Kong Graduate School of Business
Hui Ou-Yang, Cheung Kong Graduate School of Business
Discussant: Ron Kaniel (Duke University)
- 11:30-12:30** **Limits of Limits of Arbitrage: Theory and Evidence**
Johan Hombert, ENSAE and CREST
David Thesmar, HEC, CEPR and ECGI
Discussant: Guillaume Plantin (London Business School)
- 12:30-13:30** LUNCH
- 13:30-14:30** **Forecasting With the Term Structure: The Role of No-Arbitrage Restrictions**
Greg Duffee, Johns Hopkins University
Discussant: Philippe Mueller (London School of Economics)
- 14:30-15:30** **Generalized Transform Analysis of Affine Processes and Asset Pricing Applications**
Hui Chen, MIT Sloan School of Management
Scott Joslin, MIT Sloan School of Management
Discussant: Damir Filipovic (Vienna Institute of Finance)
- 15:30-16:00** TEA
- 16:00-17:00** **Option-Implied Correlation and Factor Betas Revisited**
Adrian Buss, Goethe University
Grigory Vilkov, Goethe University
Discussant: Peter Christoffersen (McGill University)
- 17:00-18:00** **The Cross-Section and Time-Series of Stock and Bond Returns**
Ralph Koijen, University of Chicago
Hanno Lustig, UCLA and NBER
Stijn van Nieuwerburgh, NYU Stern and NBER
Discussant: Mungo Wilson (HKUST)
- 18:30-21:30** CONFERENCE DINNER
Worcester College, Oxford

Please send a short email to events@oxford-man.ox.ac.uk if you wish to attend the conference and the dinner. Please note that there are a limited number of places at dinner, which will be allocated on a first-response basis.