



7th Asset Pricing Conference by LTI@UniTO

This one-day conference on Tuesday, October 8th, 2024 hosted by the Collegio Carlo Alberto aims to promote the highest level and up-to-date research in asset pricing within the European academic community. Speakers and discussants are selected among the most innovative junior researchers and established scholars.

Call for Job Market Paper

One presentation slot is devoted to the PhD candidate for the best paper in Asset Pricing. The winner of this slot for this year is Thu Nguyen from the University of Amsterdam. She will receive a discussion from Fabio Trojani (University of Geneva, Swiss Finance Institute and University of Torino) during the conference and will be awarded a prize of €500.

Conference Program

Time	Session	Speaker	Discussant	Title
10:15	Welcome	Pietro Garibaldi (LTI@UniTO and Collegio Carlo Alberto)		
10:30	#1	Tobias Sichert (Stockholm School of Economics)	Paola Pederzoli (University of Houston)	Non-linear Market Model
11:30	#2	Ilaria Piatti (Queen Mary University of London)	Ivan Petrella (Collegio Carlo Alberto)	Subjective Risk Premia in Bond and FX Markets
12:30	Lunch			
14:00	#3	Giuliano Curatola (University of Siena)	Costas Xiouros (BI Norwegian Business School)	Whose forecast matters? The risk premium of optimistic and pessimistic disagreements
15:00	#4	Roméo Tédongap (ESSEC Business School)	Javier Gil-Bazo (University Pompeu Fabra)	Learning from the wisdom of mutual fund managers
16.00	Coffee			
16:30	#5	Dmitry Kuvshinov (University Pompeu Fabra)	Alberto Plazzi (Università della Svizzera Italiana, SFI)	Asset-class-specific discount rates
17:30	#6	Thu Nguyen (University of Amsterdam)	Fabio Trojani (University of Geneva, SFI, University of Torino)	Market Concentration, Capital Misallocation, and Asset Pricing