

new hope for the C-CAPM? program

thursday may 8

09.00-09.25	Coffee	Room 219, Building 1326
09.25-09.30	Welcome	
09.30-10.45	Learning, long-run risks, and asset price jumps	Ravi Bansal & Ivan Shaliastovich Duke University
BREAK		
11.00-12.15	What's vol got to do with it?	Itamar Drechsler & Amir Yaron The Wharton School, University of Pennsylvania
LUNCH		
13.30-14.45	The aggregate demand for treasury debt	Arvind Krishnamurthy & Annette Vissing-Jørgensen, Kellogg School of Management, Northwestern University
BREAK		
15.00-16.15	Are government bonds risky assets?	Abhay Abhyankar & Soyeon Lee University of Edinburgh
BREAK		
16.30-17.15	Return predictability and intertemporal asset allocation: Evidence from a bias-adjusted VAR model	Tom Engsted & Thomas Q. Pedersen CREATES
19.00	SYMPOSIUM DINNER	

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09.00-10.15	The long-run world consumption risk of international stock markets	Jesper Rangvid Copenhagen Business School
BREAK		
10.30-11.45	Risk sharing for the long run: The gains from financial integration	Riccardo Colacito & Mariano M. Croce Kenan Flagler School of Business University of North Carolina
LUNCH		
13.00-14.15	Asset pricing, human capital and labor frictions in a real business cycle model with Epstein-Zin preferences	Lars Lochstoer, London Business School Harjoat Bhamra, University of British Columbia
BREAK		
14.30-15.15	Habit persistence: Explaining cross sectional variation in returns and time-varying expected returns	Stig V. Møller CREATES, ASB-AU