

12th INQUIRE UK BUSINESS SCHOOL SEMINAR

Kindly hosted by and organised in co-operation with University of Sussex

Risk Premia in Bond, Equity and Currency Markets

Gibson Hall, 13 Bishopsgate, London, EC2N 3BA
21st May 2018

Provisional Programme

- 08:30** **Registration and Arrival Refreshments**
- 09:05 Welcome
- 09:10 – 10:00 **International Correlation Risk**
Philippe Mueller* – Warwick Business School
Andrea Vedolin – Boston University
Andreas Stathopoulos – University of Washington
- 10:00 – 10:50 **Earnings Announcement Risk**
Andrew Dubinsky – Goldman, Sachs & Co. New York
Michael Johannes – Columbia University
Andreas Kaeck* – University of Sussex
Norman J. Seeger – VU, Amsterdam
- 10.50 – 11:20** **Mid-Morning Break**
- 11:20 – 12:10 **Time Varying Factors in the Performance of European Corporate Bonds**
Wolfgang Aussenegg – University of Vienna
Louisa Chen – University of Sussex
Ranko Jelic* – University of Sussex
Dietmar Maringer – University of Basel
- 12:10 – 13:00 **What is the Expected Return on a Stock?**
Ian Martin* – London School of Economics.
Christian Wagner – Copenhagen Business School
- 13:00 – 14:00** **Lunch**

- 14:00 – 14:50 **Volatility and the Cross-Section of Returns on FX Options**
Jonathan Fullwood – Bank of England
Jessica James – Cass Business School and Commerzbank, London
Ian Marsh* – Cass Business School
- 14:50 – 15:40 **Estimating Bond Risk Premia via Sequential Learning**
Tomasz Dubiel-Teleszynski – London School of Economics
Kostas Kalogeropoulos – London School of Economics
Nikolas Karouzakis* – University of Sussex
- 15:40 – 16:10 **Mid-Afternoon Break**
- 16:10 – 17:00 **Regime Dependence in S&P 500 Variance, Skew and Kurtosis Risk Premia**
Carol Alexander* – University of Sussex
Johannes Rauch – Oliver Wyman, London
- 17:00 **Drinks Reception**

* Speaker