INQUIRE
7th Business School Seminar

15th December 2015

Hosted by
The London School of Economics

At
The Royal College of Surgeons

(35-43 Lincoln's Inn Fields, WC2A 3PE)

Programme committee:

Dong Lou, Christopher Polk & Michela Verardo

Financial Markets Group
RESEARCH CENTRE

15th December 2015

Provisional Programme

Registration opens at 9.30am

Morning Session

10:00	Opening Address Paul Woolley (LSE)
10:30	Asset Management Contracts and Equilibrium Prices Dimitri Vayanos (LSE) joint with Andrea Buffa and Paul Woolley
11:15	Coffee break
11:45	A Tug of War: Overnight Versus Intraday Expected Returns Christopher Polk (LSE) joint with Dong Lou and Spyros Skouras
12:30	Lunch

Afternoon Session

13:30	Network Risk and Key Players: A Structural Analysis of Interbank Liquidity Christian Julliard (LSE) joint with Edward Denbee, Ye Li and Kathy Yuan
14:15	An Equilibrium Model of Institutional Demand and Asset Prices Ralph Koijen (LBS) joint with Motohiro Yogo
15:00	Coffee Break
15:30	Arbitrage Trading with Mark-to-market and Price Impact Igor Makarov (LSE)
16:15	Common Factors in Corporate Bond and Bond Fund Returns Scott Richardson (LBS) joint with Ronen Israel & Diogo Palhares
17:00	Conference Ends
17:00 - 18:30	Reception