



15th INQUIRE UK BUSINESS SCHOOL SEMINAR
Kindly organised in co-operation with Cass Business School

Corporate Policies and Asset Prices

200 Aldersgate Street, London, EC1A 4HD

06th December 2019

Provisional Programme

- 08:30** **Registration and Arrival Refreshments**
- 08:55 Welcome
- 09:00 – 10:00 **A Supply and Demand Approach to Equity Pricing**
Laurent Calvet* - EDHEC Business School
Sebastien Betermier - McGill University
Evan Jo - McGill University
Discussant: *Harjoat Bhamra – Imperial College*
- 10:00– 11:00 **Counterparty Risk: Implications for Network Linkages and Asset Prices**
Gill Segal* – UNC Chapel Hill
Fotis Grigoris - UNC Chapel Hill
Yunzhi Hu - UNC Chapel Hill
Discussant: *Robert Steri – Luxembourg School of Finance*
- 11:00 – 11:15** **Mid-Morning Break**
- 11:15 – 12:30 **Key Note: Accounting and Asset Pricing**
Ray Ball – University of Chicago
- 12:30 – 13:30** **Lunch**
- 13:30 – 14:30 **A Unified Model of Distress Risk Puzzles**
Zhiyao Chen* - Chinese University of Hong Kong
Dirk Hackbarth - Boston University
Ilya A. Strebulaev - Stanford University
Discussant: *Andrea Gamba - Warwick Business School*

14:30 – 15:30 **Estimating the Anomaly Base rate**
Michael Weber* – University of Chicago
Alex Chino - University of Illinois
Andreas Neuhierl – University of Notre Dame
Discussant: Mamdouh Medhat - Cass Business School

15:30 – 15:45 **Mid-Afternoon Break**

15:45 – 17:00 **Key Note: Investor Expectations, Asset Prices, and Corporate Policies**
Stefan Nagel – University of Chicago

17:00 **Drinks Reception**