

Asset Pricing Program Meeting

Andrea L. Eisfeldt and Stijn Van Nieuwerburgh, Organizers

April 10, 2020

Gleacher Center
450 North Cityfront Plaza Drive
Chicago, IL 60611

Friday, April 10

- 8:00 am Continental Breakfast
- 8:30 am Yang Liu, University of Hong Kong
Lukas Schmid, Duke University
Amir Yaron, University of Pennsylvania and NBER
The Risks of Safe Assets
Discussant: TBA
- 9:30 am Break
- Focus Session: ESG and climate risk**
- 9:45 am Lubos Pastor, University of Chicago and NBER
Robert F. Stambaugh, University of Pennsylvania and NBER
Lucian A. Taylor, University of Pennsylvania
Sustainable Investing in Equilibrium
Discussant: Harrison Hong, Columbia University and NBER
- 10:45 am Break
- 11:00 am Mathias Kruttli, University of Oxford
Brigitte Roth Tran, Federal Reserve Board
Sumudu W. Watugala, Cornell University
Pricing Poseidon: Extreme Weather Uncertainty and Firm Return Dynamics
Discussant: Andrea Vedolin, Boston University and NBER
- 12:00 pm Lunch
- 1:00 pm Itamar Drechsler, University of Pennsylvania and NBER
Alexi Savov, New York University and NBER
Philipp Schnabl, New York University and NBER
The Financial Origins of the Rise and Fall of American Inflation
Discussant: TBA
- 2:00 pm Break
- 2:15 pm Anna Cieslak, Duke University
Hao Pang, Duke Fuqua
Common Shocks in Stocks and Bonds
Discussant: TBA
- 3:15 pm Antonio Coppola, Harvard University
Matteo Maggiori, Stanford University and NBER
Brent Neiman, University of Chicago and NBER

Jesse Schreger, Columbia University and NBER

Redrawing the Map of Global Capital Flows: The Role of Cross-Border Financing and Tax Havens

Discussant: TBA

4:15 pm

Adjourn

6:00 pm

Reception and Dinner at Gleacher Center, Executive Dining Room 621