Program

Finance UC - 6th International Conference

December 13th, 2013

Campus San Joaquin UC, Avenida Vicuña Mackenna 4860, Macul

Friday, December 13, 2013 (Room 218)

9:00 - 9:20	**Registration and Coffee Break**
	Session 1
9:20 - 10:10	*Trading, Profits, and Volatility in a Dynamic Information Network Model* Johan Walden - University of California, Berkeley Discussant: Hervé Roche - UAI
10:10 - 11:00	*Liquidity Risk in Credit Default Swap Markets* Anders Trolle - EPFL Discussant: José Tessada - UC
11:00 - 11:20	*Coffee Break*
	Session 2
11:20 - 12:10	*Measuring Skill in the Mutual Fund Industry* Jules van Binsbergen - Stanford University Discussant: Borja Larrain - UC
12:10 - 13:00	*Expected Commodity Returns and Pricing Models* Eduardo Schwartz - UCLA Discussant: Jaime Casassus - UC
13:00 - 15:00	*Lunch (by invitation only)*
	Session 3
15:00 - 15:50	*Market Power and Capital Flexibility: A New Perspective on the Pricing of Technology Shocks* Lorenzo Garlappi - University of British Columbia Discussant: Loris Rubini - UC
15:50 - 16:40	*Negativity Bias in Attention Allocation: Retail Investors' Reaction to Stock Returns* Tomas Reyes - UC Discussant: Julio Riutort - UC
16:40	*Closing remarks - back to hotel*

Organizing Comittee

1. Jaime Casassus - UC
2. Gonzalo Cortazar - UC
3. Eduardo Schwartz - UCLA