

Program
Finance UC - 7th International Conference
June 25 and 26, 2014

Wednesday, June 25, 2014

9:00 - 9:30 Registration

Session 1: Housing

9:30 - 10:30 *Very long-run discount rates*
Stefano Giglio – Chicago Booth
Discussant: Jaime Casassus – UC Chile

10:30 - 11:30 *Bank integration and house price comovement*
Augustin Landier – Toulouse
Discussant: Andres Liberman – NYU Stern

11:30 - 12:00 *Coffee Break*

12:00 - 13:00 *Unemployment Insurance and Consumer Credit*
Brian Melzer – Kellogg
Discussant: Jeanne Lafortune – UC Chile

13:00 - 14:30 *Lunch (by invitation only)*

Session 2: Asset Management I

14:30 - 15:30 *The rise and fall of securitization*
Sergey Chernenko – Ohio State University
Discussant: Jose Tessada – UC Chile

15:30 - 16:30 *Asset fire sales in equity markets: Evidence from a Quasi-Natural Experiment*
Borja Larrain – UC Chile
Discussant: Jeff Pontiff – Boston College

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Session 3: Bad Behavior in Financial Markets

9:30 - 10:30 *Rumor has it: Sensationalism in financial media*
Denis Sosyura – University of Michigan
Discussant: Sergey Chernenko – Ohio State University

10:30 - 11:30 *Peer effects and corporate corruption*
Chris Parsons – UCSD
Discussant: Francisco Gallego – UC Chile

11:30 - 12:00 *Coffee Break*

Session 4: Trade Credit

12:00 - 13:00 *Trade Credit and Organizational Form: Evidence from the regulation of buyer-supplier contracts*
Andres Liberman – NYU Stern
Discussant: Brian Melzer – Kellogg

13:00 - 14:30 *Lunch (by invitation only)*

Session 5: Asset Management II

14:30 - 15:30 *Asset Managers*
Juhani Linnainmaa – Chicago Booth
Discussant: Julio Riutort – UC Chile

15:30 - 16:30 *Does Academic Research Destroy Stock Return Predictability?*
Jeff Pontiff – Boston College
Discussant: Borja Larrain – UC Chile