



5th SAFE Asset Pricing Workshop
House of Finance
Goethe University Frankfurt
September 25, 2018

Location: room "DZ Bank" (HoF E.20)

Time for presenters, discussants, and general discussion: 25, 20, and 5 minutes, respectively.

Time	Paper	Presenter	Discussant
08:30-09:00	Registration		
09:00-09:50	Asset Prices and No-Dividend Stocks	Suleyman Basak (LBS)	Patrick Konermann (BI Oslo)
09:50-10:40	Long-run economic uncertainty	Andrea Tamoni (LSE)	Christoph Meinerding (Bundesbank)
10:40-11:10	Coffee break		
11:10-12:00	The Conditional Expected Market Return	Fousseni Chabi-Yo (University of Massachusetts Amherst)	Julian Thimme (Goethe University)
12:00-12:50	What drives Q and investment fluctuations?	Ilan Cooper (BI Oslo)	Frederico Belo (Minnesota)
12:50-14:00	Lunch		
14:00-14:50	Correcting Alpha Misattribution in Portfolio Sorts	Markus Schmid (St. Gallen)	Michael Halling (Swedish House of Finance)
14:50-15:40	The Investment Plan Premium	Jun Li (UT Dallas)	Marc Crummenerl (Goethe University)
15:40-16:10	Coffee break		
16:10-17:00	Credit Migration and Covered Interest Rate Parity	Gordon Liao (Federal Reserve Board)	Harjoat Bhamra (Imperial College)
17:00-17:50	Size-Dependent Bond Liquidity Measures and their Asset Pricing Implications	Philipp Schuster (KIT)	Marta Szymanowska (Erasmus Rotterdam)
17:50-19:30	Reception		