

Day	Time	SFI Research Days Program			
Sunday, June 2nd	19:00- 21:30	Registration (shuttle buses from 20:34 and 21:04 trains) Sandwich bag, coffee, upon prior request			
Monday, June 3rd					
	07:00- 08:00	Registration (shuttle bus from 7:34 train) BREAKFAST			
		PhD PARALLEL SESSIONS			ACADEMIC SESSIONS
		Meeting Room: Geneva	Meeting Room: Zurich	Meeting Room: Bern	Meeting Room: Panorama
		Chair: Prof. Jérôme Detemple (Boston University)	Chair: Dr. Federico Carlini (University of Lugano)		
	08:00- 08:15	Presenter: Marlon Azinovic (SFI @UZH)			
	08:15- 08:30	'Deep equilibrium nets'			
	08:30- 08:45	Discussant: Sofonias A. Korsaye (SFI@UNIGE)			
	08:45- 09:00	Presenter: Urban Ulrych (SFI@UZH)	Presenter: Yushi Peng (SFI@UZH)		
	09:00- 09:15	'Optimal Currency Hedging With Parameter and Model Uncertainty'	'Mortgage Credit and Housing Markets'		
	09:15- 09:30	Discussant: Maxime Auberson (SFI@UNIGE)	Discussant: Olga Briukhova (SFI@UZH)		
	09:30- 10:00	BREAK			
		Chair: Prof. Jérôme Detemple (Boston University)	Chair: Dr. Federico Carlini (University of Lugano)		10:15 : SFI Faculty Annual Meeting (SFI Faculty only)
	10:00- 10:15	Presenter: Andrey Pankratov (SFI@USI)	Presenter: Veronika Molnar (SFI@UZH)		
	10:15- 10:30	'Information leakages, distribution of profits from informed trading, and last mover advantage'	'How Does Temporary Deposit Insurance Affect Depositor Behavior?'		
	10:30- 10:45	Discussant: Oksana Bashchenko (SFI@UNIL)	Discussant: Michele Pelli (SFI@UZH)		
	10:45- 11:00	Presenter: Alexis Marchal (SFI@EPFL)	Presenter: Stefan Pohl (SFI@UZH)		
	11:00- 11:15	'An equilibrium model of decentralized & Walrasian markets'	'Earnings Surprises and External Financing'		
	11:15- 11:30	Discussant: Marlon Azinovic (SFI@UZH)	Discussant: Gazi Kabas (SFI@UZH)		
	11:30- 11:45				
	11:45- 12:00				
	12:00- 13:30	LUNCH			
		Chair: Prof. Norman Schürhoff (SFI@UNIL)	Chair: Prof. Julien Hugonnier (SFI@EPFL)	Chair: Prof. Dacheng Xiu, University of Chicago	Chair: Prof. Alexander Wagner (SFI@UZH)
	13:30- 13:45	Presenter: Fulvia Fringuellotti (SFI@UZH)	Presenter: Maxime Auberson (SFI@UNIGE)	Presenter: Alexey Ivashchenko (SFI@UNIL)	Presenter: Prof. Antonio Mele (SFI@USI)
	13:45- 14:00	'The Effect of Bank Monitoring on Loan Repayment'	'On the equilibrium impacts of expectation errors'	'Corporate Bond Price Reversals'	"A Theory of Debt Accumulation and Deficits Cycles"
	14:00- 14:15	Discussant: Kuchulain O'Flynn (SFI@UZH)	Discussant: Alexis Marchal (SFI@EPFL)	Discussant: Erik Hapnes (SFI@EPFL)	Presenter: Prof. Theodosios Dimopoulos (SFI@UNIL)
	14:15- 14:30	Presenter: Tina Oreski (SFI@USI)	Presenter: Philipp Lentner (SFI@UZH)	Presenter: Jakub Hajda (SFI@UNIL)	"Self-inflicted debt crises"
	14:30- 14:45	'The product life cycle as a determinant of mergers and acquisitions'	'Bond mispricing during large scale asset purchases'	'Product Market Strategy and Corporate Policies'	Presenter: Prof. Alexander Wagner (SFI@UZH)
	14:45- 15:00	Discussant: Stefan Pohl (SFI@UZH)	Discussant: Patrick Schaffner (UNISG)	Discussant: Suzanne Vissers (SFI@EPFL)	"When investors call for climate responsibility, how do mutual funds respond?"
15:00- 15:30	BREAK				

	PhD PARALLEL SESSIONS			ACADEMIC SESSIONS	
	Meeting Room: Geneva	Meeting Room: Zurich	Meeting Room: Bern	Meeting Room: Panorama	
	Chair: Prof. Kjell Nyborg (SFI@UZH)	Chair: Prof. Julien Hugonnier (SFI@EPFL)	Chair: Prof. Dacheng Xiu, University of Chicago	Chair: Prof. Pierre Collin-Dufresne (SFI@EPFL)	
	15:30- 15:45	Presenter: Kornelia Fabisik (SFI@EPFL)	Presenter: Michele Pelli (SFI@UZH)	Presenter: Prof. Christoph Basten (SFI@UZH)	
	15:45- 16:00	'Why do CEOs pledge their own company's stock?'	'Cross-Border M&A and the Exchange Rate: Evidence from Switzerland'	"The Geography of Mortgage Lending in Times of FinTech"	
	16:00- 16:15	Discussant: Marco Ceccarelli (SFI@UZH)	Discussant: Yushi Peng (SFI@UZH)		
	16:15- 16:30		PREQUEL TO ASSA JOB MARKET AND AFA POSTER F. Fringuellotti (SFI@UZH) and A. Ivashchenko (SFI@UNIL) will share their experience at the ASSA job market and AFA Poster session.	Presenter: Prof. Vitaly Orlov (University of St. Gallen)	
	16:30- 16:45			"In Military We Trust: The Effect of Managers' Military Background on Mutual Fund Flows"	
	16:45- 17:00			Presenter: Prof. Pierre Collin-Dufresne (SFI@EPFL)	
	17:00- 17:15			"Liquidity, Volume and Volatility"	
	17:15- 17:30				
	17:30- 17:45	OUTSTANDING PAPER AWARD CEREMONY : Room "Bern" Prof. Jean-Charles Rochet (SFI@UNIGE) and Prof. Dacheng Xiu (University of Chicago)			
	17:45- 18:30	KEYNOTE SPEECH: Prof. Dacheng Xiu (University of Chicago) “Empirical Asset Pricing via Machine Learning”			
	18:30- 20:30	BBQ			
Tuesday, June 4th	07:00- 08:00	BREAKFAST			
	Chair:	Chair: Prof. Jérôme Detemple (Boston University)	Chair: Prof. Jean-Charles Rochet (SFI@UNIGE)		
	08:00- 08:15	Presenter: Suzanne Vissers (SFI@EPFL)	Presenter: Marco Ceccarelli (SFI@UZH)		
	08:15- 08:30	'Bank Capital Structure and Tail Risk'	'Walk the line. Do investors reward firms that exploit regulatory grey areas?'		Chair: Prof. Fabio Trojani (SFI@UNIGE)
	08:30- 08:45	Discussant: Jakub Hajda (SFI@UNIL)	Discussant: Tina Oreski (SFI@USI)		Presenter: Dr. Federico Carlini (Universita della Svizzera italiana)
	08:45- 09:00	Presenter: Sofonias A. Korsaye (SFI@UNIGE)	Presenter: Mrinal Mishra (SFI@UZH)		'Vector Autoregressive Model with Dynamic Factors"
	09:00- 09:15	'Smart–SDFs'	'Going into a “shell”: Empirical evidence from Indian border areas'		Presenter: Prof. Fabio Trojani (SFI@UNIGE)
	09:15- 09:30	Discussant: Andrey Pankratov (SFI@USI)	Discussant: Veronika Molnar (SFI@UZH)		"Smart SDFs"
	09:30- 09:45	BREAK			BREAK
	09:45- 10:00				
	Chair:	Chair: Prof. Jérôme Detemple (Boston University)	Chair: Prof. Antonio Mele (SFI@USI)		Chair: Prof. Jean-Charles Rochet (SFI@UNIGE)
	10:00- 10:15	Presenter: Erik Hapnes (SFI@EPFL)	Presenter: Patrick Schaffner (SFI@UNISG)		Presenter: Prof. Kjell Nyborg (SFI@UZH)
	10:15- 10:30	'Anonymity and trading speed'	'Regulatory Effects on Short-Term Interest Rates'	"Repo Rates and the Collateral Spread Puzzle"	
	10:30- 10:45	Discussant: Urban Ulrych (SFI@UZH)	Discussant: Philipp Lentner (SFI@UZH)		
	10:45- 11:00		Presenter: Gazi Kabas (SFI@UZH)	Presenter: Prof. Jean-Charles Rochet (SFI@UNIGE)	
	11:00- 11:15		'Unintended Consequences of Unemployment Insurance Benefits: The Role of Banks'	"Bank Restructuring without Government Intervention"	
	11:15- 11:30		Discussant: Alexander Bechtel (UNISG)		
	11:30- 11:45				
	11:45- 13:15	LUNCH			
		Direct shuttles leaving the Study Centre Gerzensee from 13:25 for the trains departing from Wichtrach SBB station from 13:52			