

Fourth Annual FINANCE CONFERENCE JUNE 4, 2021

sponsored by

Campbell & Company and **T. Rowe Price**

PROGRAM

8:00 AM Zoom meeting opens (Schedule in EDT Time)

8:05 – 8:15 AM Welcoming Remarks

Valerie Suslow, Professor and Vice Dean for Faculty & Research, JHU Carey Business School

8:15 – 10:00 AM Session 1

Session Chair: Alessandro Rebutti, JHU Carey Business School

Is There Too Much Benchmarking in Asset Management?

Presenter: **Anna Pavlova**, London Business School
Discussant: **Eduardo Davila**, Yale University

On Interest-Bearing Central Bank Digital Currency with Heterogeneous Banks

Presenter: **Haoxiang Zhu**, MIT Sloan School of Management
Discussant: **Yu An**, JHU Carey Business School

10:00 AM Break

10:15-12:00 PM Session 2

Session Chair: Zhaogang Song, JHU Carey Business School

Getting to the Core: Inflation Risks Within and Across Asset Classes

Presenter: **Nikolai Roussanov**, University of Pennsylvania Wharton School
Discussant: **Andrea Vedolin**, Boston University Questrom School of Business

Manufacturing Risk-free Government Debt

Presenter: **Mindy Xiaolan**, University of Texas at Austin McCombs School of Business
Discussant: **Alexandre Corhay**, University of Toronto Rotman School of Management

12:00 PM Break

12:15-1:15 PM Keynote Presentation

Session Chair: Federico Bandi, JHU Carey Business School

The Value of a Cure: An Asset-Pricing Perspective

Speaker: **Viral V. Acharya**, C.V. Starr Professor of Economics, New York University Stern School of Business

1:15-3:00 PM Session 3

Session Chair: Nicola Fusari, JHU Carey Business School

Expectations Uncertainty and Household Economic Behavior

Presenter: **Camelia Kuhn**, University of North Carolina Kenan-Flagler Business School
Discussant: **Michael Weber**, University of Chicago Booth School of Business

Cross-sectional uncertainty and the business cycle: evidence from 40 years of options data

Presenter: **Stefano Giglio**, Yale University School of Management
Discussant: **Clara Vega**, Federal Reserve Board

3:00 PM Break

3:15-4:30 PM Roundtable Discussion

Session Chair: Nagpurnanand Prabhala, JHU Carey Business School

Portfolio construction and Alpha identification: Challenges and Opportunities

Speakers:

Abby Joseph Cohen, Advisory Director and Senior Investment Strategist, Goldman Sachs
Kevin Cole, Chief Investment Officer, Campbell & Company
Sébastien Page, Head of Global Multi-Asset, T. Rowe Price
Moderator: **John Authers**, Opinion Columnist, Bloomberg Newsroom

4:30 PM Adjourn

Conference Program Committee:

Federico Bandi, Vadim Elenev, Prabhala Nagpurnanand, Alessandro Rebutti, Semhi Uslu (JHU Carey Business School), Chris Faulkner-MacDonagh (T. Rowe Price), Pierre Noual (Campbell & Company)

Organizer: Alessandro Rebutti, JHU Carey Business School



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