Third Annual Empirical Asset Pricing Retreat
Amsterdam, Monday May 21, 2007

Organized by:
The Finance Group of the University of Amsterdam Business School

Location: Tinbergen Institute Amsterdam

9:30 – 10:00: Coffee and welcome

Session 1, 10:00 - 10:45, Chair: Ludovic Phalippou (University of Amsterdam)

Martijn Cremers (Yale University): “How Active is Your Fund Manager? A New Measure that Predicts Performance” (joint with A. Petajisto)

Discussant: Pedro Matos (University of Southern California)

Session 2, 11:15 - 12:45, Chair: Pedro Matos (U. Southern California)

Andrea Buraschi (Imperial College) : “The Joint Behavior of Credit Spreads, Stock Options and Equity Returns when Investors Disagree” (joint with Fabio Trojani and Andrea Vedolin)

Discussant: Frank de Jong (Tilburg University and University of Amsterdam)

Alexander David (University of Calgary): “Inflation Uncertainty, Asset Valuations, and the Credit Spreads Puzzle”

Discussant: Dion Bongaerts (University of Amsterdam)

Lunch, 12:45 – 14:00
Session 3, 14:00 - 15:30, Chair: Joost Driessen (U. of Amsterdam)

Peter Bossaerts (CalTech and Swiss Finance Institute): “Neurophysiological evidence on perception of reward and risk: Implications for trading under time pressure” (joint with Albert Bollard, Robert Liu, Anjali Nursimulux, and Antonio Rangel)

Discussant: Frans van Winden (CREED, University of Amsterdam)

Christian T. Lundblad (University of North Carolina): “What Segments Equity Markets?” (joint with Geert Bekaert, Campbell R. Harvey, and Stephan Siegel)

Discussant: Ines Chaieb (University of Amsterdam)

Session 4, 16:00 - 17:30, Chair: Ines Chaieb (University of Amsterdam)

Lukasz Pomorski (University of Toronto): Investing in Disappearing Anomalies (joint with Christopher Jones)

Discussant: Thomas Chevrier (University of Chicago)

George Jiang (University of Arizona): The Cross-Section of Stock Price Jumps and Return Predictability (joint with Tong Yao)

Discussant: Marta Szymanowska (University of Rotterdam)

Organizers:
Joost Driessen
Ludovic Phalippou

If you want to attend this workshop, please send an e-mail to: assetpricing@uva.nl