Western UNIVERSITY · CANADA

CFIRM
Centre for Financial Innovation and Risk Management

Conference Program
FRIDAY, APRIL 21, 2023

8:30 - 9:00	Registration open
9:00 - 9:15	Opening remarks by the Organizing Committee
9:15 - 10:45	SESSION I (Chair: Kris Jacobs) International Arbitrage Premia Mirela Sandulescu (University of Michigan, Ross School of Business) Systematic Jump Risk Viktor Todorov (Northwestern University, Kellogg School of Management), joint work with Jean Jacod and Huidi Lin
10:45 - 11:00	Coffee break
11:00 - 12:30	SESSION II (Chair: Raymond Kan) Risk Preferences Implied by Synthetic Options Ian Dew-Becker (Northwestern University, Kellogg School of Management) Non-Linear CAPM: Evidence from In-The-Money Option Trading Paola Pederzoli (University of Houston, C.T. Bauer College of Business)
12:30 - 13:30	Lunch
13:30 - 15:00	SESSION III (Chair: Charles Saunders) Semi-structural Machine Learning for Heterogeneous Choice Sets and Preferences Walter Distaso (Imperial College of London) Recovering Heterogeneous Beliefs and Preferences from Asset Prices Anisha Gosh (McGill University), joint with Arthur Korteweg, Qing Xu
15:00 - 15:15	Coffee Break
15:15 - 16:45	SESSION IV (Chair: Silvia Goncalves) Cross-Section Dependence in Idiosyncratic Volatility Ilze Kalnina (NC State University, Poole College of Management) Asset, Variance, and Interest Rate Risk in the Cross-section of Equities and Corporate Bonds Piotr Orlowski (HEC Montreal)
16:45	Conference close

Conference Venue
Fields Institute
222 College Street, 2nd Floor
Room 230
Toronto, ON M5T 3J1

For more information:
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To register:
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