10th Asset Pricing Workshop

26 and 27 June 2023 - Alan Maynard Auditorium (University of York)

Day 1 – Monday, June 26th 2023		
10.45	Registration and coffee	
10.55	Welcome Michael Thornton (University of York)	
11.00	**Session 1**	**Chair: Iryna Kaminska**
	Lorenzo Bretscher (Swiss Finance Institute) Investor Betas Discussant: Alex Kontoghiorghes (Bank of England) Raman Uppal (EDHEC Business School) Should One Diversify Unsystematic Risk? Discussant: John Cochrane (Stanford University)	
12.30	Lunch	
13.30	**Keynote Talk**	**Chair: Adam Golinski**
	John Cochrane (Stanford University) Expectations and the neutrality of interest rates	
14.30	Coffee break	
14.45	**Session 2**	**Chair: Peter Spencer**
	Laura Coroneo (University of York) Information in (and not in) interest rates surveys Discussant: Jean-Paul Renne (Lausanne) Jim Costain (Banco de España) The term structure of interest rates in a heterogeneous monetary union Discussant: Paulo Santos Monteiro (University of York)	
16.15	Coffee break	
16.30	**Session 3**	**Chair: Laura Coroneo**
	Iryna Kaminska (Bank of England) Monetary policy transmission during QE times: role of expectations and term premia channels Discussant: Arie E. Gozluklu (Warwick Business School) Gabriele Zinna (Bank of Italy) Skewness Risk Premia and the Cross-Section of Currency Returns Discussant: Irina Zviadadze (HEC Paris)	
18.00	Close day 1	

Day 2 – Tuesday, June 27th 2023		
9.00	Coffee and welcome back	
9.30	**Session 4**	**Chair: Peter Spencer**
	Lieven Baele (Tilburg University) What triggers Flights to Safety? Discussant: Alejandro Lopez-Lira (University of Florida) Valentina Raponi (IESE) Dissecting anomalies in conditional asset pricing Discussant: Daniele Massacci (King's College London)	
11.00	Coffee	
11.15	**Session 5**	**Chair: Iryna Kaminska**
	Aytek Malkhozov (Queen Mary University of London) Demand-and-Supply Imbalance Risk and Long-Term Swap Spreads Discussant: Andrei Kirilenko (Cambridge Judge Business School) Saleem Bahaj (UCL) The Market for Inflation Risk Discussant: Aytek Malkhozov (Queen Mary University of London)	
12.45	Close and lunch	

Session presentations: 30 min presentation, 10 min discussant, 5 Q&A.

Workshop organisers: Laura Coroneo (University of York), Adam Golinski (University of York), Iryna Kaminska (Bank of England) and Peter Spencer (University of York). More info at Asset Pricing Workshop.