

6th ANNUAL 4NATIONS CUP

2017 | Friday May 12 | Centro Cultural de Cascais



PROGRAM

08:30 - 09:00

Coffee and registration

09:00 - 10:20

Two World Wars and One World Cup! (United Kingdom) 

Igor Makarov (LSE) "Informational Black Holes in Financial Markets" w/ **Ulf Axelson (LSE)**

Howard Kung (LBS) "Competition, Markups and Predictable Returns" w/ **Alexandre Corhay (Rotman School of Management)** and **Lukas Schmid (Duke University)**

10:20 - 10:40

Coffee break

10:40 - 12:00

Ole Ronaldo, Ole! (Portugal) 

Melissa Prado (Nova SBE) "Basis-Momentum in the Futures Curve and Volatility Risk" w/ **Martijn Boons (Nova SBE)**

Martijn Boons (Nova SBE) "Time-Varying Inflation Risk and the Cross Section of Stock Returns" w/ **Fernando Duarte (NY FED)**, **Frans de Roon (Tilburg University)**, and **Marta Szymanowska (Rotterdam School of Management)**

12:00 - 13:00

Lunch break

13:00 - 14:20

Yo Soy Espagnol! (Spain) 

Andrea Polo (UPF) "Monetary Policy at Work: Security and Credit Application Registers Evidence" w/ **José-Luis Peydró (UPF)** and **Enrico Sette (Bank of Italy)**

Filippo Ippolito (UPF) "Levered Returns and Capital Structure Imbalances" w/ **Claudio Tebaldi (Bocconi University)** and **Roberto Steri (University of Lausanne)**

14:20 - 14:40

Coffee break

14:40 - 16:00

Steht Auf When Ihr Schweizer Seid! (Switzerland) 

Anders Trolle (EPFL) "Liquidity Risk in Credit Default Swap Markets" w/ **Benjamin Junge (EPFL)**
Philipp Krüger (University of Geneva) "The Sustainability Footprint of Institutional Investors"

16:00 - 16:10

Vote

16:10 - 17:15

Drinks + Awards ceremony

Hosted by:



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+ INFORMATION
<http://4nations.org>