

2nd Dauphine Finance Ph.D. Workshop

Day 1 - Paris, April 16th 2019

Location: Université Paris-Dauphine, Place du Maréchal de Lattre de Tassigny, 75016 Paris. Nearest metro stations: Porte Dauphine (line 2) and Avenue Foch (RER line C). The workshop will take place **from 13:30 to 17:30 in room C110**.

13:30 – 13:55	Welcome coffee (Room C110)
13:55 – 14:00	Welcome address: Carole Gresse (Université Paris-Dauphine)
Session 1	Chair: Carole Gresse (Université Paris-Dauphine)
14:00 – 14:45	Technical trading on the US natural gas futures market: the dry wood waiting the spark? Etienne Borocco - Université Paris-Dauphine Discussant: Shehryar Amin (ESSEC Business School)
14:45 – 15:30	Fixed income ETFs and bond liquidity Thomas Marta - Université Paris-Dauphine Discussant: Pekka Honkanen (HEC Paris)
15:30 – 16:00	Coffee break (Room C110)
Session 2	Chair: Gilles Chemla (Imperial College London, Université Paris-Dauphine)
16:00 – 16:45	Building a customer base under liquidity constraints Paul Beaumont - Université Paris-Dauphine and CREST Discussant: Thibaut Piquard (PSE-EHESS)
16:45 – 17:30	Risk Exposure of the insurance sector: dynamics and specificities Tristan Jourde - Université Paris-Dauphine Discussant: Maxime Bonnelli (HEC Paris)

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Location: Université Paris-Dauphine, Place du Maréchal de Lattre de Tassigny, 75016 Paris. Nearest metro stations: Porte Dauphine (line 2) and Avenue Foch (RER line C). The workshop will take place **from 08:30 to 18:00 in room A709**.

08:30 – 09:00	Coffee and registration (Room A709 - 7th floor)
09:00 – 09:05	Welcome address: Carole Gresse (Université Paris-Dauphine)
Session 1	Chair: François Derrien (HEC Paris)
09:05 – 09:50	Commonality in liquidity and its determinants in Euro-area sovereign bond market Panagiotis Panagiotou - Cass Business School Discussant: Paul Beaumont (Université Paris-Dauphine)
09:50 – 10:35	Quantify the quantitative easing: impact on bonds and corporate debt issuance Karamfil Todorov - London School of Economics and Political Science Discussant: Josselin Roman (Université Paris-Dauphine)
10:35 – 11:05	Coffee break (Room A709 - 7th floor)
Session 2	Chair: Alberta Di Giuli (ESCP Europe)
11:05 – 11:50	Women's inheritance rights and entrepreneurship gender gap Lakshmi Naaraayanan - Hong Kong University of Science and Technology Discussant: Chang Gong (ESCP Europe)
11:50 – 12:35	Common-ownership and portfolio rebalancing Eyub Yegen - Rotman School of Management Discussant: Camille Hebert (Université Paris-Dauphine)
12:35 – 14:00	Lunch (Espace One - 1st floor)
14:00 – 15:00	Keynote speaker Richard Evans - Darden School of Business, University of Virginia
15:00 - 15:15	Coffee break (Room A709 - 7th floor)
Session 3	Chair: Elise Gourier (ESSEC Business School)
15:15 – 16:00	Risk factors that matter: textual analysis of risk disclosure for the cross-section of returns Alejandro Lopez-Lira - The Wharton School Discussant: Junli Zhao (HEC Paris)
16:00 – 16:45	Decrypting cryptoassets: A classification and its implications Bastien Buchwalter - ESSEC Business School Discussant: Louis Bertucci (Université Paris-Dauphine)
16h45 – 17:00	Coffee break (Espace Accueil - 7th floor)
Session 4	Chair: TBA
17:00 – 18:00	Panel discussion: Job market organization and recruitment process TBA
18:00 – 21:00	Cocktail Reception (Espace Accueil - 7th floor)

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