

# Programme for Adam Smith Asset Pricing Conference

On: Friday 21 November 2008

At: London Business School

## *Organizers*

Tarun Ramadorai (Oxford), Raman Uppal (LBS), Kathy Yuan (LSE)

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**10:00-11:00 On the Mechanics of Endogenous Risk**

Jon Danielsson, London School of Economics

Hyun Song Shin, Princeton University

Jean-Pierre Zigrand, London School of Economics

**11:00-12:00 Equilibrium Lending to Tightly Constrained Borrowers: Theory and Application to Mortgages**

Igor Makarov, London Business School

Guillaume Plantin, London Business School

**12:00-13:00 LUNCH**

**13:00-14:00 Ambiguity and the Historical Equity Premium**

Fabrice Collard, Universite des Sciences Sociales Manufacture des Tabacs

Sujoy Mukerjee, University College, University of Oxford

Kevin Sheppard, Department of Economics and Oxford-Man Institute of Quantitative Finance, University of Oxford

**14:00-15:00 Crossing the Lines: The Conditional Relation between Exchange Rate Exposure and Stock Returns in Emerging and Developed Markets**

Sohnke M. Bartram, Lancaster University

Gordon M. Bodnar, John Hopkins University

**15:00-15:30 TEA**

**15:30-16:30 Macroeconomic Determinants of Stock Market Returns, Volatility and Volatility Risk-Premia**

Valentina Corradi, University of Warwick

Walter Distasto, Tanaka Business School

Antonio Mele, London School of Economics

**16:30-17:30 Asset Returns and Scheduled Macroeconomic News Announcements**

Pavel Savor, The Wharton School, University of Pennsylvania

Mungo Wilson, Hong Kong University of Science & Technology.

**18:00-21:00 DINNER**

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- Time allocation: 30 minutes for presenter, 20 minutes for discussant, 10 minutes for audience.
- This conference is co-hosted by London Business School, London School of Economics, Oxford University, and CEPR.

★ Please send a short email to Raman Uppal (ruppal@london.edu) if you wish to attend the conference, and also indicate if you would like to go to dinner at the end of the conference.