Programme for Adam Smith Asset Pricing Conference
On: Friday 8 May 2009
At: Saïd Business School, University of Oxford

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

The conference is kindly sponsored by the Oxford-Man Institute for Quantitative Finance and the SBS Finance Group.

10:30-11:30  Beauty Contests, Risk Sharing and Bubbles
H. Henry Cao, Cheung Kong Graduate School of Business
Hui Ou-Yang, Cheung Kong Graduate School of Business
Discussant: Ron Kaniel (Duke University)

11:30-12:30  Limits of Limits of Arbitrage: Theory and Evidence
Johan Hombert, ENSAE and CREST
David Thesmar, HEC, CEPR and ECGI
Discussant: Guillaume Plantin (London Business School)

12:30-13:30  LUNCH

13:30-14:30  Forecasting With the Term Structure: The Role of No-Arbitrage Restrictions
Greg Duffee, Johns Hopkins University
Discussant: Philippe Mueller (London School of Economics)

14:30-15:30  Generalized Transform Analysis of Affine Processes and Asset Pricing Applications
Hui Chen, MIT Sloan School of Management
Scott Joslin, MIT Sloan School of Management
Discussant: Damir Filipovic (Vienna Institute of Finance)

15:30-16:00  TEA

16:00-17:00  Option-Implied Correlation and Factor Betas Revisited
Adrian Buss, Goethe University
Grigory Vilkov, Goethe University
Discussant: Peter Christoffersen (McGill University)

17:00-18:00  The Cross-Section and Time-Series of Stock and Bond Returns
Ralph Koijen, University of Chicago
Hanno Lustig, UCLA and NBER
Stijn van Nieuwerburgh, NYU Stern and NBER
Discussant: Mungo Wilson (HKUST)

18:30-21:30  CONFERENCE DINNER
Worcester College, Oxford

Please send a short email to events@oxford-man.ox.ac.uk if you wish to attend the conference and the dinner. Please note that there are a limited number of places at dinner, which will be allocated on a first-response basis.