

## 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.*

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- 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](mailto: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.