

## Autumn 2023 Residential

### INQUIRE UK

Tylney Hall Hotel

15 - 17 October 2023

### Provisional Programme

#### Sunday, 15<sup>th</sup> October

**16:00 - Check in opens at the hotel**

**18:30 - Welcome drinks followed by an informal dinner**

#### Day 1 – Monday, 16<sup>th</sup> October

**08:00 – 08:55 Registration with Tea, Coffee and Pastries**

**08:55 – 09:00 Welcome**

**09:00 – 10:00 Wisdom of the Crowds or Ignorance of the Masses? A data-driven guide to WSB.**  
**Speaker: Valentina Semonova, University of Oxford**  
**Co-Authors: Dragos Gorduza, William Wildi, Xiaowen Dong, Stefan Zohren**

**10:00 – 11:00 Fundamental Sentiment and Cryptocurrency Risk Premia**  
**Speaker: Ganesh Viswanath Natraj, Warwick Business School**  
**Co-authors: My Nguyen, Ilias Filippou**

**11:00 - 11:30 Refreshment Break**

**11:30 – 12:30 Key Note Speaker, Russ Wermers, University of Maryland**

**12:30 – 14:00 Lunch**

**14:00 – 15:00 Deep Tangency Portfolios**  
**Speaker: Yizhi Song, City University of Hong Kong**  
**Co-Authors: Liang Jiang, Junye Li, Yizhi Song, Gavin Feng Guanhao**

**15:00 – 15:30 Refreshment Break**

**15:30 – 16:30 DeFi leverage**  
**Speaker: Wenqian Huang, Bank for International Settlements**  
**Co-Author: Lioba Heimbach**

**16:30 – 17:30 Limited Partners versus Unlimited Machines; Artificial Intelligence and the Performance of Private Equity Funds**  
**Speaker: Ludovic Phalippou, University of Oxford**  
**Co-Authors: Reiner Braun, Borja Fernández Tamayo, Florencio López-de-Silanes, Natalia Sigris**

**18:45 - Evening Reception and Dinner**

**Day 2 - Tuesday, 17<sup>th</sup> October 2023**

- 09:00 – 10:00** **A Joint Factor Model for Bonds, Stocks, and Options**  
**Speaker:** Heiner Beckmeyer, University of Muenster  
**Co-Authors:** Turan G. Bali, Amit Goyal, Quan Wen
- 10:00 – 11:00** **Portfolio Choice with Unsystematic Risk?**  
**Speaker:** Raman Uppal, Edhec Business School (London)  
**Co-Authors:** Massimo Dello-Preite, Paolo Zaffaroni, Irina Zviadadze
- 11:00 – 11:30** Refreshment Break
- 11:30 – 12:30** **Narrative Pricing**  
**Speaker:** Ronnie Sadka, Carroll School of Management, Boston College  
**Co-Authors:** Hojoon Lee, Gideon Ozik
- 12:30 – 14:00** Lunch
- 14:00 – 15:00** **Cryptocurrency Return Predicatability: A machine-learning analysis**  
**Speaker:** David E. Rapach, Federal Reserve Bank of Atlanta  
**Co-Authors:** Ilias Filippou, Christoffer Thimsen
- 15:00 – 16:00** **Moving beyond Sentiment: Unlocking latest AI capabilities for superior investment decision making**  
**Speaker:** Chenhua Chen, Blue Fire AI
- 16:00 -** **Event Concludes**