INQUIRE UK
Institute for Quantitative Investment Research

INQUIRE EUROPE
Institute for quantitative investment research

Spring 2024 Joint Residential

Harbour Hotel, Southampton

24 - 26 March 2024

Provisional Programme

Sunday 24th March

16:00	**Check In**
18:30	**Welcome drinks followed by dinner** Location: The Bow

Monday 25 March

8.30 – 9.30	***Power Grab: Hedge Fund Activists and Short Sellers*** **Speaker: Pedro A. C. Saffi (Cambridge University)** Coauthors: Tao Li (University of Florida) and Daheng Yang (Columbia University)
9.30 – 10.30	**The Road to Net-zero: A Mutual Fund Flow Investigation** **Speaker: Louisa Chen (University of Sussex)** Coauthor: Koji Takahashi (Bank for International Settlements)
10.30 – 11.00	**Break**
11.00 – 12.00	***Political Risk*** **Speaker: Pietro Veronesi (University of Chicago)**
12.00 – 13.00	***A Post-Pandemic New Normal for Interest Rates? Evidence from U.K. Index-Linked Debt*** **Speaker: Jens Christensen (Federal Reserve Bank of San Francisco)** Coauthors: Nikola Mirkov and Glenn D. Rudebusch
13.00 – 14.30	**Lunch**
14.30 – 15.30	***The LDI Crisis: Lessons for Asset Managers and Regulators*** **Speaker: Anna Grebenchtchikova** (LDI expert and pension advisor to the Dutch government)
15.30 – 16.00	**Break**
16.00 – 17.00	***Pension Liquidity Risk*** **Kristy Jansen (University of Southern California and De Nederlandsche Bank)** Coauthors: Sven Klingler (BI Norwegian Business School), Angelo Ranaldo (University of St. Gallen and Swiss Finance Institute) and Patty Duijm (De Nederlandsche Bank)
18:30/18:45	**Depart for museum dinner at Beaulieu**

Tuesday 26 March

8.30 – 9.30 *A New Option Momentum: Compensation for Risk*
Speaker: Heiner Beckmeyer (University of Munster)
Coauthors: Ilias Filippou (Washington University in St. Louis) and Guofu Zhou (Washington University in St. Louis)

9.30 – 10.30 *Mental Models in Financial Markets: How Do Finance Experts Reason About the Pricing of Climate Risk?*
Speaker: Rob Bauer (University of Maastricht)
Coauthors: Paul Smeets (UVA), Katrin Gödker (Bocconi University) and Florian Zimmermann (University of Bonn).

10.30 – 11.00 **Break**

11.00 – 12.00 *A Century of Asset Allocation Crash Risk*
Speaker: Nonna Sorokina (Pennsylvania State University)
Coauthor: Mikhail Samonov (Two Centuries Investments)

12.00 – 13.00 *A Market-Based Measure of Environment Friendly Firms*
Speaker: Ronnie Sadka (Boston College)
Coauthors: Assaf Eisdorfer (University of Connecticut), Xiaoxia Lou (University of Delaware) and Gideon Ozik (EDHEC Business School)

13.00 – 14.00 **Lunch**

14.00 – 15.00 **MiFID II Research Unbundling: Cross-border Impact on Asset Managers.**
Speaker: Rafael Zambrana (University of Notre Dame)
Coauthors: Richard Evans (University of Virginia) and Juan-Pedro Gómez (IE Business School)

15:00 ***Event Concludes***