

University - Rome

# Luiss Finance Workshop

16 - 17 May 2024

The Dome, Luiss Campus at Viale Romania 32, Rome

## 16 May

2:00 pm **Registration and Welcome Coffee\*** - Room TDE

2:20 pm **Keynote address** - Room TD0

Sydney C. Ludvigson  
New York University

*What Hundreds of Economic News Events Say About Belief Overreaction in the Stock Market*

3:15 pm **CORPORATE FINANCE** - ROOM TD2A

Marco Grotteria  
London Business School  
*The effects of environmental health risks on housing values and minorities*

**Discussant**

Huan Tang  
Wharton

**ASSET PRICING** - ROOM TD2B

Enrique Sentana  
CEMFI  
*Sieve Managed Portfolios*

**Discussant**

Mirco Rubini  
EDHEC

3:55 pm **Coffee Break\*** - Room TDE

4:15 pm **CORPORATE FINANCE** - ROOM TD2A

Enrico Sette  
Bank of Italy  
*Corporate Runs and Credit Reallocation*

**Discussant**

Roberto Steri  
University of Luxembourg

Niklas Amberg  
Sveriges Riksbank  
*Banking Without Branches*

**Discussant**

Dominik Damast  
University of Bonn

**ASSET PRICING** - ROOM TD2B

Andrea Xu  
EPFL  
*Large (and Deep) Factor Models*

**Discussant**

Giuseppe Ragusa  
Sapienza University of Rome

Majo Arteaga-Garavito  
Bocconi  
*International Climate News*

**Discussant**

Juri Marcucci  
Bank of Italy

5:45 pm **Bus to City Center of Rome\***

6:15 pm **Guided Tour\***

8:00 pm **Dinner\***

\* by invitation only

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16 - 17 May 2024

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17 May

9:00 am

Coffee Break\* - Room TDE

9:30 am

Keynote address - Room TD0

Victoria Ivashina

Harvard Business School

*Corporate Debt, Boom-Bust Cycles, and Financial Crises*

10:25 am

**CORPORATE FINANCE** - ROOM TD2A

Matteo Crosignani

Federal Reserve Bank of New York

*How do supply shocks to inflation generalize?*

*Evidence from the pandemic era in Europe*

**Discussant**

Mikhail Mamonov

Toulouse Business School

**ASSET PRICING** - ROOM TD2B

Yukun Liu

University of Rochester

*One Factor to Bind*

*the Cross-Section of Returns*

**Discussant**

Fabio Trojani

University of Geneva and Swiss Finance Institute

11:00 am

Coffee Break\* - Room TDE

11:25 am

**CORPORATE FINANCE** - ROOM TD2A

Patrick Coen

Toulouse School of Economics

*Collateral Demand*

*in Wholesale Funding Markets*

**Discussant**

Edoardo Rainone

Bank of Italy

Caterina Mendicino

European Central Bank

*The Foreign Liability Channel  
of Bank Capital Requirements*

**Discussant**

Raoul Minetti

Michigan State University

**ASSET PRICING** - ROOM TD2B

Raman Uppal

EDHEC

*Cross-Sectional Asset Pricing with*

*Unsystematic Risk*

**Discussant**

Benjamin Holcblat

University of Luxembourg

Alessandro Criscini

University of Geneva

*Demand-Based Recovery*

**Discussant**

Alessandro Melone

Ohio State

1:00 pm

Lunch\* - Room TDE

**Organising Committee:** Michela Altieri, Nicola Borri, Fabrizio Core, Pierluigi Murro, Andrea Polo, Francesco Sangiorgi, Paolo Santucci de Magistris, Fabiano Schivardi, Emanuele Tarantino.

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