



4th SAFE Asset Pricing Workshop
House of Finance
Goethe University Frankfurt
September 26, 2017

Location: room "DZ Bank" (HoF E.20)

Time for presenters, discussants, and general discussion: 25, 20, and 5 minutes, respectively.

Time	Paper	Presenter	Discussant
08:30-09:00	Registration		
09:00-09:50	The FOMC Risk Shift	Tim Kroencke (University of Basel)	Emanuel Moench (Bundesbank)
09:50-10:40	Deflation and Inflation: Opposites, but not Equals	Harjoat Bhamra (Imperial College)	Philippe Mueller (LSE)
10:40-11:10	Coffee break		
11:10-12:00	The Innovation Premium	Amora Elsaify (Citadel)	Max Croce (UNC)
12:00-12:50	Mind the Gap: An Empirical Foundation for Investment- Based Asset Pricing Models	Roberto Steri (University of Lausanne)	Roméo Tedongap (ESSEC)
12:50-14:00	Lunch		
14:00-14:50	Expected Spot Prices and the Dynamics of Commodity Risk Premia	Daniele Bianchi (Warwick Business School)	Marliese Uhrig-Homburg (KIT Karlsruhe)
14:50-15:40	An Information-Theoretic Asset Pricing Model	Christian Julliard (LSE)	Christoph Meinerding (Bundesbank)
15:40-16:10	Coffee break		
16:10-17:00	Asset Pricing with Endogenously Uninsurable Tail Risks	Hengjie Ai (Minnesota)	Giuliano Curatola (Goethe University and SAFE)
17:00-17:50	The Time-Varying Risk of Macroeconomic Disasters	Roberto Marfé (Collegio Alberto Torino)#	Hening Liu (Manchester)
17:50-19:30	Reception		

We would like to thank Goethe Finance Association for financial support.