

CDI 2020 – NINTH CONFERENCE ON DERIVATIVES
ONLINE (COVID-19) EDITION IN COLLABORATION WITH [VIRTUALDERIVATIVES.ORG](https://virtualderivatives.org)

Wednesday – September 2, 2020, 12:30pm EDT

Session Chair: Christian Dorion, HEC Montreal

- 12:35 p.m.** **Engineering Lemons**
by *P. Vokata*
Petra Vokata, Ohio State University
Discussion: Neil Pearson, University of Illinois at Urbana-Champaign
- 1:25 p.m.** **Extrapolation and Complexity**
by *D. Shin*
Donghwa Shin, University of North Carolina at Chapel Hill
Discussion: Boris Vallée, Harvard Business School

Wednesday – September 9, 2020, 12:30pm EDT

Session Chair: TBD

- 12:35 p.m.** **Price Pressures and Noise in Option Returns***
by *R. Goyenko and C. Zhang*
Ruslan Goyenko, McGill University
Discussion: Albert Menkveld, VU Amsterdam
- 1:25 p.m.** **Market Return Around the Clock: A Puzzle**
by *O. Bondarenko and D. Muravyev*
Dmitriy Muravyev, Michigan State University
Discussion: Charles Martineau, University of Toronto

*Research sponsored by CDI research grants

Wednesday – September 16, 2020, 12:30pm EDT

Session Chair: TBD

- 12:35 p.m.** **Bond Funds and Credit Risk**
by *J. Choi, A. Dasgupta and J.Y.J. Oh*
Jaewon Choi, University of Illinois at Urbana-Champaign
Discussion: Vikas Agarwal, Georgia State University
- 1:25 p.m.** **Risk Appetite and Intermediation by Swap Dealers**
by *S. Mixon and E. Onur*
Esen Onur, Commodity Futures Trading Commission
Discussion: Lars Lochstoer, University of California Los Angeles

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Wednesday – September 23, 2020, 12:30pm EDT

Session Chair: TBD

- 12:35 p.m.** **The Cross Section of the Monetary Policy Announcement Premium**
by H. Ai, L.J. Han, X. Pan, and L. Xu
Xuhui (Nick) Pan, University of Oklahoma
Discussion: Michael Weber, University of Chicago
- 1:25 p.m.** **Fed Tails: FOMC Announcements and Stock Market Uncertainty**
by H. Beckmeyer, N. Branger and T. Grünthaler
Heiner Beckmeyer, University of Münster
Discussion: Emanuel Moench, Deutsche Bundesbank

Wednesday – September 30, 2020, 12:30pm EDT

Session Chair: TBD

- 12:35 p.m.** **Modeling Volatility in Dynamic Term Structure Models**
by H. Doshi, K. Jacobs and R. Lui
Rui Liu, University of Houston
Discussion: Guillaume Roussellet, McGill University
- 1:25 p.m.** **The Dark Matter in Equity Index Volatility Dynamics: Assessing the Economic Rationales for Unspanned Risks**
by G. Bakshi, J. Crosby and X. Gao
John Crosby, University of Maryland
Discussion: Winston Dou, University of Pennsylvania - Wharton

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Scientific Committee

Patrick Augustin (McGill), Mikhail Chernov (UCLA), Christian Dorion (HEC Montréal), Mathieu Fournier (HEC Montréal), Pascal François (HEC Montréal), Piotr Orłowski (HEC Montréal), Chayawat Ornthanalai (University of Toronto), Neil Pearson (University of Illinois), Aurelio Vasquez (ITAM)