

Derivatives and Asset Pricing Conference 2024

Conference Hotel: Fiesta Americana Condesa Cancun – All Inclusive

(Participants must register in this hotel with the reservation code provided to be able to attend the conference)

Thursday, February 29, 2024

Venue: Fiesta Americana Condesa Cancun

Session Chair: Bjorn Eraker, University of Wisconsin-Madison

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| 4:00 - 4:45 p.m. | Get the Option Rolling: Option Return Predictability around Expiration Dates
Presented by: Pedro Garcia-Ares (ITAM)
Discussed by: Dmitriy Muravyev (Michigan State University and CDI Fellow) |
| 4:45 - 5:30 p.m. | Too Good to Be True: Look-ahead Bias in Empirical Option Research
Presented by: Jefferson Duarte (Rice University)
Discussed by: Karamfil Todorov (Bank for International Settlements) |
| 5:30 - 6:00 p.m. | <i>Coffee break</i> |
| 6:00 - 6:45 p.m. | The Growth Effect of Uncertainty about Globalization: Evidence from the Option Market
Presented by: Mobina Shafaati (Old Dominion University)
Discussed by: Aurelio Vasquez (ITAM) |
| 6:45 - 7:30 p.m. | A Market Maker of Two Markets: The Role of Options in ETF Arbitrage
Presented by: Lai Xu (Syracuse University)
Discussed by: Neil Pearson (U. of Illinois at Urbana-Champaign and CDI Fellow) |
| 7:30 – 9:00 p.m. | Conference Dinner |

Organizers: Christian Dorion, HEC Montréal & CDI (christian.dorion@hec.ca)
Bjorn Eraker, Wisconsin-Madison (bjorn.eraker@wisc.edu)
Aurelio Vasquez, ITAM (aurelio.vasquez@itam.mx)

Friday, March 1, 2024

Venue: Fiesta Americana Condesa Cancun

Session Chair: Christian Dorion (HEC Montreal and CDI Fellow)

- 4:00 - 4:45 p.m. **A New Closed-Form Discrete-Time Option Pricing Model with Stochastic Volatility**
Presented by: Kris Jacobs (University of Houston)
Discussed by: Olivier Scaillet (Université de Genève & Swiss Finance Institute)
- 4:45 - 5:30 p.m. **The Risk and Return of Equity and Credit Index Options**
Presented by: Sang Byung Seo (University of Wisconsin-Madison)
Discussed by: Ravi Bansal (Duke University)
- 5:30 - 6:00 p.m. *Coffee break*
- 6:00 - 6:45 p.m. **0DTE Asset Pricing**
Presented by: Gustavo Freire (Erasmus University Rotterdam)
Discussed by: Oleg Bondarenko (University of Illinois at Chicago)
- 6:45 - 7:30 p.m. **0DTEs: Trading, Gamma Risk and Volatility Propagation**
Presented by: Greg Vilkov (Frankfurt School of Finance & Management)
Discussed by: Caio Almeida (Princeton University)
- 7:30 – 9:00 p.m. Conference Dinner

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Saturday, March 2, 2024

Venue: Fiesta Americana Condesa Cancun

Session Chair: Christian Dorion, HEC Montreal & CDI Fellow

- 4:00 - 4:45 p.m. **Political Announcement Return**
Presented by: Ivan Shaliastovic (University of Wisconsin-Madison)
Discussed by: Zhongjin (Gene) Lu (University of Georgia)
- 4:45 - 5:30 p.m. **The Corporate Bond Factor Zoo**
Presented by: Philippe Mueller (Warwick Business School)
Discussed by: Paola Pederzoli (University of Houston)
- 5:30 - 6:00 p.m. *Coffee break*
- 6:00 - 6:45 p.m. **Demand-Based Recovery**
Presented by: Andrea Vedolin (Boston University)
Discussed by: Ruslan Tuneshev (University of St Andrews)
- 6:45 - 7:30 p.m. **Investment Skill of the Rich**
Presented by: Petra Vokata (Ohio State University)
Discussed by: Alireza Tahbaz-Salehi (Northwestern University)
- 7:30 - 8:15 p.m. **Speculation and Liquidity in Stock and Corporate Bond Markets**
Presented by: Mirela Sandulescu (University of Michigan)
Discussed by: Bjorn Eraker (University of Wisconsin)
- 8:15 – 9:30 p.m. Group Dinner

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