

HEC / MCGILL SPRING FINANCE WORKSHOP 2018
MONTEBELLO, CANADA

Friday – May 11, 2018

Session chair **Jan Ericsson, McGill**

2:45 p.m. **College Major, Labor Income, and the Household Balance Sheet**
by S. Andersen, P. d'Astous, J. Martinez-Correa and S. Shore
Philippe d'Astous, HEC Montréal

3:20 p.m. **Deviating from the norm: The impact of investment limitations on insurer asset allocation**
by M. Boyer and W. Reddic
Martin Boyer, HEC Montréal

3:55 p.m. **Gamma Trading Skills in Hedge Funds**
by B. Fays, G. Hübner and M. Lambert
Georges Hübner, HEC Liège

4:30 p.m. **Coffee Break**

4:55 p.m. **More Variance Risk Premiums**
by P. Orlowski and V. Sokolovski
Piotr Orlowski, HEC Montréal

5:30 p.m. **Low Inflation: High Default Risk AND High Equity Valuations**
by H. Bhamra, C. Dorion, A. Jeanneret and M. Weber
Alexandre Jeanneret, HEC Montréal

Saturday – May 12, 2018

Session chair **Christian Dorion, HEC Montréal**

2:45 p.m. **The Cross-Sectional Distribution of Fund Skill Measures**

by L. Barras, P. Gagliardini and O. Scaillet

Laurent Barras, McGill

3:20 p.m. **The Value of Performance Signals Under Contracting Constraints**

by P. Chaigneau, A. Edmans and D. Gottlieb

Pierre Chaigneau, Queen's University and HEC Montréal

3:55 p.m. **Comoment Risk in Corporate Bond Yields and Returns**

by P. François, S. Heck, G. Hübner and T. Lejeune

Pascal François, HEC Montréal

4:30 p.m. **Coffee Break**

4:55 p.m. **Enhanced Return-Based Style Analysis**

by I. Meier and E. Schaumburg

Iwan Meier, HEC Montréal

5:30 p.m. **Pricing Individual Stock Options using both Stock and Market Index Information**

by J.V.K. Rombouts, L. Stentoft and F. Violante

Lars Stentoft, University of Western Ontario

6:30 p.m. **Conference Dinner**
