

HEC / MCGILL SUMMER FINANCE WORKSHOP 2019
MONTEBELLO, CANADA

Friday – July 5, 2019

Session chair Patrick Augustin, McGill

3:00 p.m. Opening remarks

Christian Dorion, HEC Montréal

3:20 p.m. Tax-Sheltered Retirement Accounts: Can Financial Education Improve Decisions?

by M. Boyer, P. d'Astous and P.C. Michaud

Martin Boyer, HEC Montréal

3:55 p.m. Strategic Trading on Long-Term Information

by C. Garriott and R. Riordan

Ryan Riordan, Queen's University

4:30 p.m. Coffee Break

4:55 p.m. Style Rotation and Mutual Fund Performance

by I. Meier and J. Rombouts

Iwan Meier, HEC Montréal

5:30 p.m. Hedge Fund Performance under Misspecified Models

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

Laurent Barras, McGill

Saturday – July 6, 2019

Session chair **Christian Dorion, HEC Montréal**

2:45 p.m. **Operating Leverage, Coordination Failures, and Systematic Risk**
by M. Bouvard and A. de Motta
Matthieu Bouvard, McGill

3:20 p.m. **The Complementarity of Governance Mechanisms: Performance Measurement and Active Monitoring**
by P. Chaigneau and N. Sahuguet
Pierre Chaigneau, Queen's University

3:55 p.m. **Price Pressure and Efficiency on FOMC Announcements**
by O. Boguth, V. Grégoire and C. Martineau
Vincent Grégoire, HEC Montréal

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

4:55 p.m. **The Dynamics of the Implied Volatility Surface**
by A. Jeanneret and M. Hasler
Alexandre Jeanneret, HEC Montréal

5:30 p.m. **Benchmark Interest Rates When the Government is Risky**
by P. Augustin, M. Chernov, L. Schmid, and Dongho Song
Patrick Augustin, McGill

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