

## Informal Evening Sessions

### ESSFM 2013 in Gerzensee, Asset Pricing week

	<i>Tuesday 23 July</i>	<i>Wednesday 24 July</i>	<i>Thursday 25 July</i>
	Stream 1	Stream 1	Stream 1
20:00-22:00	<p><b>Anna Pavlova</b> (with Suleyman Basak) <i>A Model of Financialization of Commodities</i></p> <p><b>Andrea Buffa</b> (with Dimitri Vayanos and Paul Woolley) <i>Asset Management Contracts and Equilibrium Prices</i></p> <p><b>Jaksa Cvitanic</b> (with Elena Asparouhova, Peter Bossaerts, Jernej Copic, Brad Cornell and Debrah Meloso) <i>Competition in Portfolio Management: Theory and Experiment</i></p> <p><b>Nelson Camanho</b> <i>The Effects of Fund Flows on Corporate Investment: a Catering View</i></p>	<p><b>Pete Kyle</b> (with Anna Obizhaeva and Yajun Wang) <i>A Market Microstructure Theory of the Term Structure of Asset Returns</i></p> <p><b>Nicolae Garleanu</b> (with Lasse Pedersen) <i>Dynamic Portfolio Choice with Frictions</i></p> <p><b>Laurence Lescourret</b> (with Sophie Moinas) <i>Liquidity Supply across Multiple Trading Venues</i></p> <p><b>Nicholas Herschey</b> <i>Do High-Frequency Traders Anticipate Buying and Selling Pressure?</i></p>	<p><b>Max Croce</b> (with H. Ai, A. Diercks, and K. Li) <i>Production-Based Term Structure of Equity Returns</i></p> <p><b>Lukas Schmid</b> (with Joao Gomes and Urban Jermann) <i>Sticky Leverage</i></p> <p><b>Irina Zviadadze</b> <i>Term structure of consumption risk premia in the cross section of currency returns</i></p> <p><b>Elvira Solji</b> (with Wing Wah Tham) <i>Divided Governments and Asset Prices</i></p>
	Stream 2	Stream 2	Stream 2
20:00-22:00	<p><b>Grigory Vilkov</b> (with Jens Carsten Jackwerth) <i>Recovering Joint Dynamics of Index and its Volatility</i></p> <p><b>Andrea Tamoni</b> (with F. Bandi) <i>Consumption-CAPM across scales</i></p> <p><b>Marta Szymanowska</b> (with Kewei Hou) <i>Commodity-based Consumption Tracking Portfolio and the Cross-Section of Average Stock Returns</i></p> <p><b>Evgenia Passari</b> <i>Commodity Currencies Revisited</i></p>	<p><b>Jens Carsten Jackwerth</b> (with Priyank Gandhi, Benjamin Golez and Alberto Plazzi) <i>LIBOR Manipulation: Cui Bono?</i></p> <p><b>Jan Wrampelmeyer</b> (with Lorian Mancini and Angelo Ranaldo) <i>The Euro Repo Market</i></p> <p><b>Alberto Plazzi</b> (with Francesco Franzoni) <i>Do hedge funds provide liquidity? Evidence from their trades</i></p> <p><b>Christophe Spaenjers</b> (with Elroy Dimson and Peter L. Rousseau) <i>Wine as a long-term investment</i></p>	<p><b>Valentin Haddad</b> (with M. Andries) <i>When Ignorance is Bliss</i></p> <p><b>Jungsuk Han</b> (with James Dow) <i>Financial Contracting, Limited liability and Bubbles: An Analysis of the Welfare Effects of Rational Bubbles in Financial Assets</i></p> <p><b>Hongjun Yan</b> (with Ji Shen) <i>A Search Model of the Aggregate Demand for Safe and Liquid Assets</i></p>