May 16, 2018

ESSEC – Amundi Chair on Asset & Risk Management
Second Annual Workshop
Final Program

8.30 - 9.00: Welcoming of participants

9.00 - 9.15: Word of Welcome

Morning session

9.15 - 9.55: "Credit Risk Premia: Old Wine in New Bottles"
M. Ben Slimane, M. de Jong & T. Roncalli (Amundi)

9.55 - 10.35: "A Cross-Sectional Analysis of the Variance Risk Premium"
B. Feunou (Bank on Canada), R. Lopez Aliouchkin (Syacuse University), R. Tédongap (ESSEC) & L. Xu (Syacuse University)

10.35 - 11.00: ***Coffee break***

11.00 - 11:40: "Understanding the Momentum Risk Premium"
T. Roncalli (Amundi)

11.40 - 12:20: "Do Financial News Contain Useful Information on Fondamentals? Tests on Sovereing Credit Markets"
A. Fulop (ESSEC) & Z. Kocsis (Central Bank of Hungary)

12.20 - 13.00 "How Should Funds Decisions and Performances React to Size-Driven Liquidity Frictions"
L. Lecesne & A. Roncoroni (ESSEC)

13.00 - 14.00: ***LUNCH***

Afternoon session

14.00 - 14.40: "How Alternative are Alternative Investments? The Case of Private Equity"
W. Goetzmann (Yale School of Management), E. Gourier (Queen University of London) & L. Phalippou (University of Oxford)

14.40 - 15.20: "Environmental, Social and Governance Proposals and Shareholder Activism"
J. Wei (ESSEC)

15.20 - 16.00: "Persistence and Skill in the Performance of Mutual Fund Families"
M. McCourt & S. Ramos (ESSEC)

16.00 - 16.30: ***Coffee break***

16.30 - 17:10: "Longivity Risk: To Bear or To Insure"
L. Boon, M. Brière & B. Werker (Amundi)

17.10 - 17:50: "Retirement Savings: Asset Allocation and Risk"
D. Maillard (Amundi - Cnam)

17.50 - : ***COCKTAIL***

Venue:
AMUNDI
90-91 boulvard Pasteur
75015 Paris

Free registration: https://www.eventbrite.fr/e/billets-essec-amundi-chair-workshop-43430079537
within the limit of available seats

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