

SAIF Seminar Schedule 2022

Date:	Topic	Speaker:	Affiliation:	Type:
2022-03-04	Rents and Intangible Capital: A Q+ Framework	Janice C. Eberly	Northwestern University	V
2022-03-09*	Equilibrium Defaultable Corporate Debt and Investment	Hong Chen	SAIF, Shanghai Jiao Tong University	V
2022-03-11	Jensen Bounds: Testable Restrictions on Asset Pricing Models	Andrea Vedolin	Boston University	V
2022-03-18	The Global Credit Spread Puzzle	JingZhi Huang	Penn State University	V
2022-03-25	Feedback Trading and Bubbles	Brandon Yueyang Han	University of Maryland	V
2022-04-15	Firm Product Concentration and Asset Prices	Howard Kung	London Business School	V
2022-04-22	Steering a Ship in Illiquid Waters: Active Management of Passive Funds	Lubos Pastor	The University of Chicago Booth School of Business	V
2022-04-29	Concealed Carry	Mariano Massimiliano Croce	University Bocconi	V
2022-05-18*	Doing Well by Doing Good: The Benefits of Beneficent Green Investment	Xiaoyun Yu	SAIF, Shanghai Jiao Tong University	V
2022-05-20	A quantity-based approach to constructing climate risk hedge portfolios	Johannes Stroebe	New York University	V

2022-09-16	How Competitive is the Stock Market?	Erik Loualiche	University of Minnesota	V
2022-09-23	Learning about the Consumption Risk Exposure of Firms	Lars-Alexander Kuehn	Carnegie Mellon University	V
2022-09-30	The Effect of the China Connect	Chang Ma	Fudan University	S
2022-10-14	All Clear for Takeoff: Evidence from Airports on the Effects of Infrastructure Privatization	Michael Weisbach	The Ohio State University	V
2022-10-21	Intangible capital, non-rivalry, and growth	Nicolas Couzet	Northwestern University	V
2022-10-26*	Carbon Emissions, Mutual Fund Trading, and the Liquidity of Corporate Bonds	Xintong Zhan	Fudan University	S
2022-10-28	Risk, monetary policy and asset prices in a global world	Geert Bekaert	Columbia Business School	V
2022-11-04	Mutual Fund Investments in Retail Banking: Do Low Interest Rates Matter?	Guodong Chen	NYU Shanghai	S
2022-11-16	Maxing Out Entropy: A Conditioning Approach	Yan Liu	Purdue University	V
2022-11-18	The CO2 Question: Technical Progress and the Climate Crisis	Marcin Kacperczyk	Imperial College London	V
2022-11-23*	How Does ESG Shape Consumption?	Hongyu Shan	China Europe International Business School	S

2022-11-30	"Glossy Green" Banks: The Disconnect Between European Banks' Sustainability Reporting and Lending Activities	Mariassunta Giannetti	Stockholm School of Economics	V
2022-12-02	The Narrow Channel of Quantitative Easing: Evidence from YCC Down Under	Jonathan Wright	Johns Hopkins University	V
2022-12-07*	Machine Learning Mutual Fund Performance in China	Zezhou Xu	SAIF, Shanghai Jiao Tong University	S
2022-12-09	Thematic Investing in Mutual Funds	Yuehua Tang	University of Florida	V
2022-12-16	Which Investors Matter for Equity Valuations and Expected Returns?	Motohiro Yogo	Princeton University	V

Note: Dates with asterisk (*) indicate Wednesday brownbag seminar. V=virtual, S=on-site.