firn
Financial Research Network

2016 FIRN Asset Pricing Research Group Meeting

Hosted by The University of Melbourne and FIRN

Venue Level 1 Theatre, The Spot, 198 Berkeley Street, Carlton, VIC

Wednesday – October 26 Program

12:00 - 13:30	**Lunch at Dean's Boardroom**, Level 12, The Spot.
13:30 – 14:45	**Lawrence Jin session** – "A Model of Credit Market Sentiment".
13:30 – 14:00	Presentation – Lawrence Jin.
14:00 – 14:45	Panel & group discussion – Carole Comerton-Forde (University of Melbourne), David Feldman (UNSW), and Antonio Gargano (University of Melbourne).
14:45 – 15:15	**Coffee break**
15:15 – 16:30	**Robert Ready session** – "Fracking, Drilling, and Asset Pricing: Estimating the Economic Benefits of the Shale Revolution".
15:15 – 15:45	Presentation – Robert Ready.
15:45 – 16:30	Panel & group discussion – Garry Twite (University of Melbourne), Jianfeng Shen (UNSW) and Chewie Ang (Deakin).
16:30 – 17:00	**Coffee break**
17:00 – 17:40	**New ideas session**
17:00 – 17:20	Jae Kim (Latrobe University).
17:20 – 17:40	Federico Nardari (University of Melbourne).
19:00	**Dinner at Lord Cardigan**, 59 Cardigan Pl, Albert Park, VIC 3206.

Thursday – October 27 Program

9:30 – 10:00	**Breakfast**
10:00 – 11:15	**Lawrence Schmidt session** – “Climbing and Falling Off the Ladder: Asset Pricing Implications of Labour Market Event Risk”.
10:00 – 10:30	Presentation – Lawrence Schmidt.
10:30 – 11:15	Panel & group discussion – Bruce Grundy (University of Melbourne), Philip Gharghori (Monash), and Neal Galpin (University of Melbourne).