

## Tel Aviv Finance Conference Tel Aviv University Coller School of Management December 13-14 & 15, 2022



## **Tuesday December 13**

**13:00-13:30** Registration and light refreshment

**13:30-13:45** Opening remarks and welcome

Dan Amiram (Dean)

13:45-15:15 Session 1: Chair – Yaron Leitner (Washington University in St. Louis)

Public Debt and the Balance Sheet of the Private Sector

Hans Gersbach (ETH Zürich), Jean-Charles Rochet (Université de Genève), **Ernst-Ludwig von Thadden (Universität Mannheim)** 

Discussant: Norman Schürhoff (HEC Lausanne)

The Voting Premium

Doron Levit (University of Washington), Nadya Malenko (University of

Michigan), Ernst Maug (University of Mannheim)

**Discussant: Vladimir Vladimirov (University of Amsterdam)** 

15:15-15:45 *Coffee break* 

15:45-17:15 Session 2: Chair – Ilan Kremer (Hebrew University)

**Non-Standard Errors** 

Albert Menkveld (VU Amsterdam and Tinbergen Institute) et al.

**Discussant: David Goldreich (University of Toronto)** 

Retail Trading in Options and the Rise of the Big Three

**Wholesalers** 

Svetlana Bryzgalova (London Business School), Anna Pavlova (London

Business School), Taisiya Sikorskaya (London Business School)

**Discussant: Mirela Sandulescu (University of Michigan)** 

17:15-17:30 *Coffee break* 

17:30-18:15 Learning from Prospectuses

Simona Abis (Columbia University), Andrea Buffa (University of Colorado), **Apoorva Javadekar (Indian School of Business)**, Anton

Lines (Columbia University)

Discussant: Azi Ben-Rephael (Rutgers University)

19:00 Conference Dinner



## **Wednesday December 14**

**08:30-09:30** Gathering and light breakfast

09:30-11:00 Session 3: Chair – Ilan Cooper (University of Haifa)

Identifying preference for early resolution from asset prices
Hengjie Ai (University of Minnesota), Ravi Bansal (Duke University),
Hongye Guo (University of Hong Kong), Amir Yaron (Bank of Israel

Discussant: Lukas Schmid (University of Southern California)

**Noisy Factors** 

Pat Akey (University of Toronto), Adriana Robertson (University of

Chicago), Mikhail Simutin (University of Toronto)

Discussant: Gill Segal (University of North Carolina)

11:00-11:30 *Coffee break* 

11:30-13:00 Session 4: Chair – Alberto Manconi (Bocconi University)

**Noisy FOMC Returns** 

Oliver Boguth (Arizona State University), Vincent Grégoire (HEC

Montéral), Charles Martineau (University of Toronto)

Discussant: Dino Palazzo (Federal Reserve Board of Governors)

Trading Ahead of Barbarians' Arrival at the Gate: Insider Trading

on Non-Inside Information"

Georgy Chabakauri (London School of Economics), Vyacheslav Fos

(Boston College), Wei Jiang (Columbia University) **Discussant: Ron Kaniel (University of Rochester)** 

13:00-14:30 Lunch

14:30-16:00 Session 5: Chair - Roni Michaely (University of Hong Kong)

Session sponsored by the Vicky and Joseph Safra Research Institute for Banking and Financial Intermediation

Can Social Media Inform Corporate Decisions? Evidence from

**Merger Withdrawals** Anthony Cookson (University of Colorado) **Marina Niessner (Wharton),** Christoph Schiller (Arizona State University)

Discussant: Ekaterina Neretina (University of Southern California)

Systemic Fragility in Decentralized Markets
Alfred Lehar (University of Calgary), Christine A. Parlour (UC

Berkeley)

Discussant: Gustavo Schwenkler (Santa Clara University)





## **Thursday December 15**

**07:45** Day trip to Jerusalem. Bus leaves from TAU campus

**19:30** Return to Tel Aviv (Carlton hotel and TAU)

