Junior Finance Conference  
Friday, September 8, 2017 - 5120 Grainger Hall

9:15 am – 9:45 am: Breakfast

Morning Session. Chair: Wenyu Wang (Indiana University)
9:45 am – 10:45 am: “ETF Arbitrage under Liquidity Mismatch”
Kevin Pan (Harvard) and Yao Zeng (University of Washington)

10:45 am – 11:00 am: Break

11:00 am – 12:00 am: “Tax-Timing Options and the Demand for Idiosyncratic Volatility”
Oliver Boguth and Luke Stein (Arizona State University)

12:00 pm – 1:30 pm: Lunch

Afternoon Session. Chair: Roberto Robatto (UW Madison)
1:30 pm – 2:30 pm: “Capital Share Dynamics when Firms Insure Workers”
Barney Hartman-Glaser (UCLA), Hanno Lustig (Stanford), and Mindy Zhang Xiaolan (UT Austin)

2:30 pm – 2:45 pm: Break

2:45 pm – 3:45 pm: “Embrace or Fear Uncertainty: Growth Options, Limited Risk Sharing, and Asset Prices”
Winston Wei Dou (University of Pennsylvania)

3:45 pm – 4:00 pm: Break

4:00 pm – 5:00 pm: “Dynamic Bank Capital Requirements”
Tetiana Davydiuk (Carnegie Mellon University)

5:00 pm: Beers on the Memorial Union Terrace

6:30 pm: Dinner (by invitation only)