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# 1ST ANNUAL RISK MANAGEMENT ACADEMIC CONFERENCE

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University of Connecticut | School of Business | Storrs, CT 06269

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## Date & Time

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May 30, 2014 (Friday)

9am-5pm

## Location

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University of Connecticut  
(Storrs, CT)

Student Union Building, Room  
104

## Program Committee

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Chinmoy Ghosh

Chanatip Kitwiwattanachai

Efdal Misirli



## Information

The Master of Science in Financial Risk Management (MSFRM) Program at the University of Connecticut will host the **First Annual Academic Conference on Risk Management** at Storrs, Connecticut on May 30, 2014.

## Purpose

The purpose of this conference is to bring together academic researchers at the frontier of risk management and investments. This year's conference program includes empirical perspectives on credit contagion, hedge fund investment, fire sales, market efficiency, mutual fund investment and media visibility in financial markets, central bank borrowing and risk shifting by banks in Europe.

## Invitation

The Finance Department at the UCONN School of Business organizes this conference for the first time this year, and we would like to make it an annual event where prominent scholars and active young researchers present their work and receive valuable feedback. We will be happy if you can join our conference in its inaugural run.

## Program (Presenters)

1. **Jean Helwege**, J. Henry Fellers Professor of Business Administration at the University of South Carolina, "Do Hedge Fund Fire Sales Disrupt the Stock Market?" (9:00 - 9:50 am)

Discussant: Namho Kang (University of Connecticut) (9:50 - 10:05 am)

Audience Q&A. (10:05 - 10:15 am)

2. **Jennie Bai**, Assistant Professor of Finance at Georgetown University, "Non-committable Channel for Credit Contagion". (10:15 - 11:05 am)

Discussant: Chantip Kitwiwattanachai (University of Connecticut). (11:05 - 11:20 am)

Audience Q&A. (11:20 - 11:30 am)

**Lunch & Remarks from Dean John Elliot** (11:30 am - 1:00 pm)

3. **Ron Kaniel**, Professor of Finance, University of Rochester, "Making the list - the impact of WSJ fund rankings on consumer investment decisions", (1:00 - 1:50 pm)

Discussant: Jonathan Reuter (Boston College, NBER). (1:50 - 2:05 pm)

Audience Q&A. (2:05 - 2:15 pm)

4. **Bing Liang**, Professor of Finance, University of Massachusetts Amherst, "Hedge Fund Ownership and Stock Market Efficiency" (2:15 - 3:05 pm)

Discussant: Jean Helwege (University of South Carolina). (3:05 - 3:20 pm)

Audience Q&A. (3:20 - 3:30 pm)

**Coffee Break** (3:30 - 3:45 pm)

5. **Phillip Schnabl**, Assistant Professor of Finance, Leonard N. Stern School of Business, Kaufman Management Center, NYU "Who Borrows from the Lender of Last Resort?". (3:45 - 4:35 pm)

Discussant: Jennie Bai (Georgetown University) (4:35 - 4:50 pm)

Audience Q&A. (4:50 - 5:00 pm)