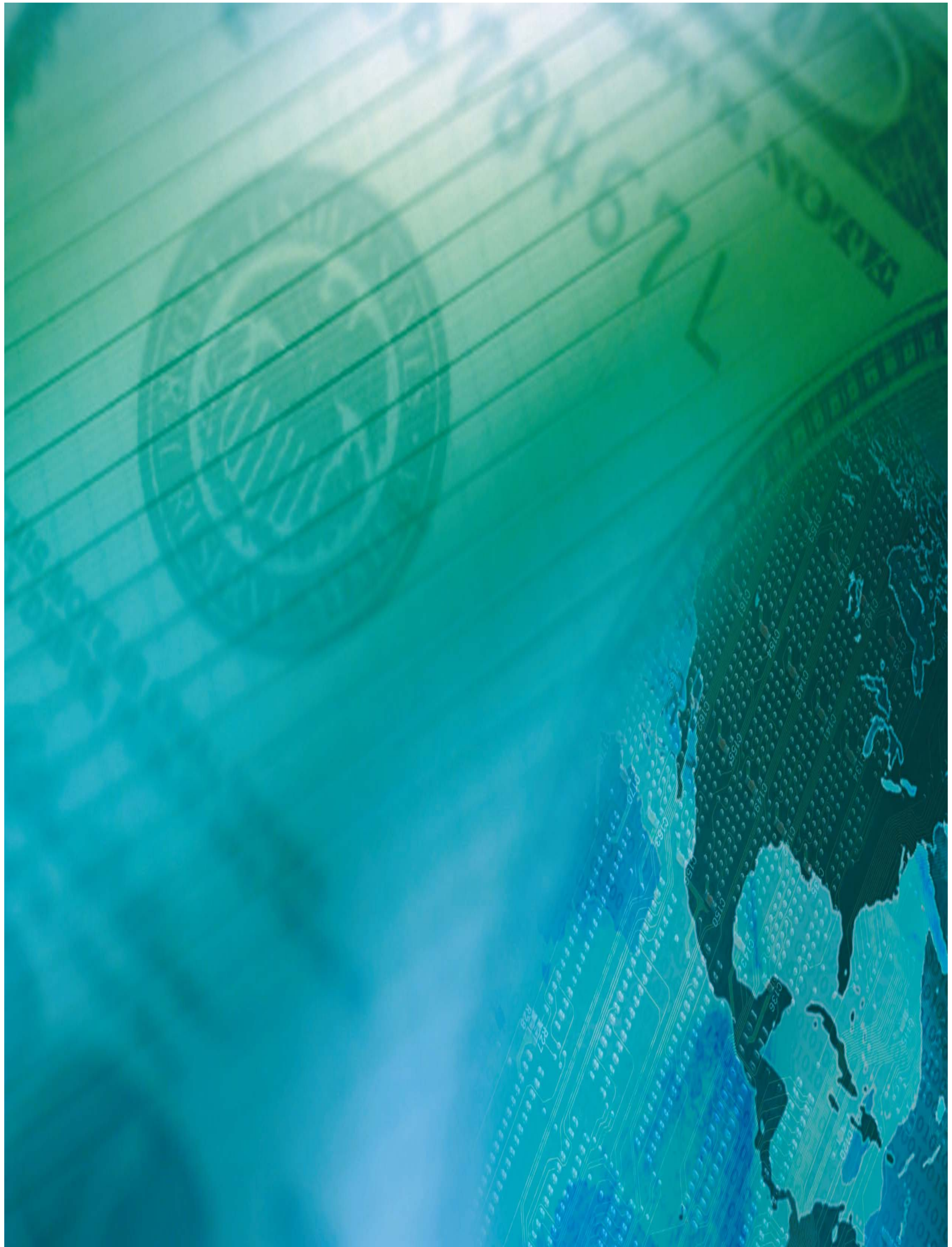
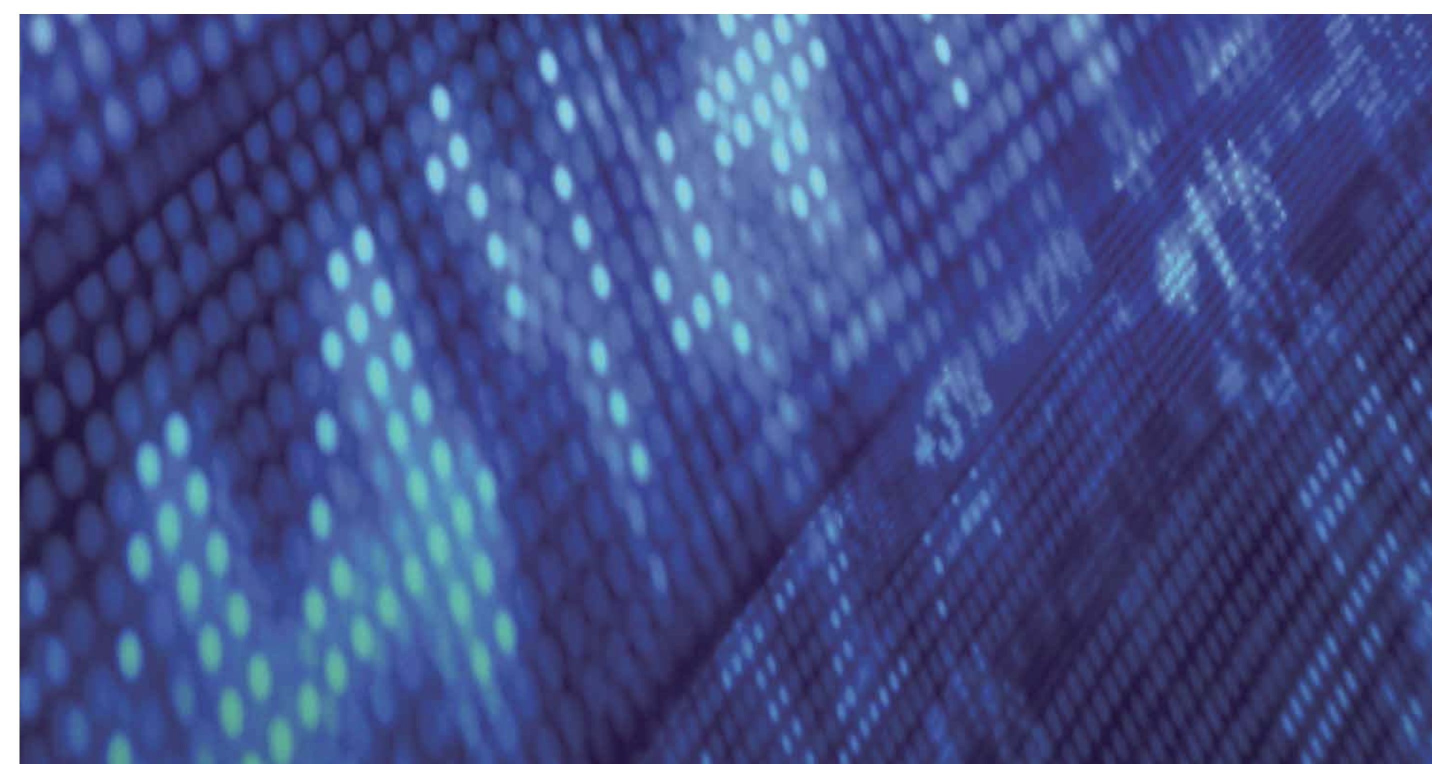


2nd Annual Risk Management Academic Conference University of Connecticut



Information:

The Masters of Science in Financial Risk Management (MSFRM) Program at the University of Connecticut will host the 2nd Annual Academic Conference on Risk Management at the Storrs Campus on May 20, 2016.

Purpose:

The purpose of this conference is to bring together academic researchers at the frontier of risk management and finance. This year's conference program includes empirical perspectives on credit ratings, volatility and its impact on corporate policies, hedging pressure, variance risk premium, bank risk, sovereign debt, and central bank interventions in Europe.

Invitation:

The Finance Department at the UConn School of Business would formally like to invite you to join our conference as presenters and participants. It is the goal of this conference committee to make the Academic Conference on Risk Management an annual event where prominent scholars and active young researchers can present their work and receive valuable feedback.

Date & Time

May 20, 2016

9:30am—5:00 pm

Location

University of Connecticut
School of Business
2100 Hillside Rd, Unit 1041
Storrs, CT
Room 214

Program:

9:30 am—10:15 am **Ing-Haw Cheng**, Dartmouth College

"The Expected Returns to Fear"

10:15 am—10:30 am Discussant: **Fan Yang**, University of Connecticut

10:30 am—10:35 am Audience Q&A

10:35 am—11:20 am **Hui Chen**, Massachusetts Institute of Technology

"An Anatomy of the Financial and Real Impact of Volatility Stocks"

11:20 am—11:35 am Discussant: **Ing-Haw Cheng**, Dartmouth College

11:35 am—11:40 am Audience Q&A

11:45 am—1:15 pm Lunch & Remarks from **Dean John Elliott**

Dean's Board Room, Room 321

1:15 pm—2:00 pm **Dianne Pierret**, University of Lausanne

"Lender of Last Resort versus Buyer of Last Resort-The Impact of the European Central Bank Actions on the Bank-Sovereign Nexus"

2:00 pm—2:15 pm Discussant: **Stéphane Verani**, Federal Reserve Board

2:15 pm—2:20 pm Audience Q&A

2:20 pm— 3:05 pm **Jess Cornaggia**, Georgetown University

"Where the Heart Is: Information Production and the Home Bias"

3:05 pm— 3:20 pm Discussant: **Diane Pierret**, University of Lausanne

3:20 pm—3:25 pm Audience Q&A

3:25 pm—3:55 pm—Coffe/Tea/Water Break

3:55 pm—4:40 pm **Jonathan Reuter**, Boston College

"Analyst Promotions within Credit Rating Agencies: Accuracy or Bias"

4:40 pm—4:55 pm Discussant: **Jess Cornaggia**, Georgetown University

4:55 pm—5:00 pm Audience Q&A