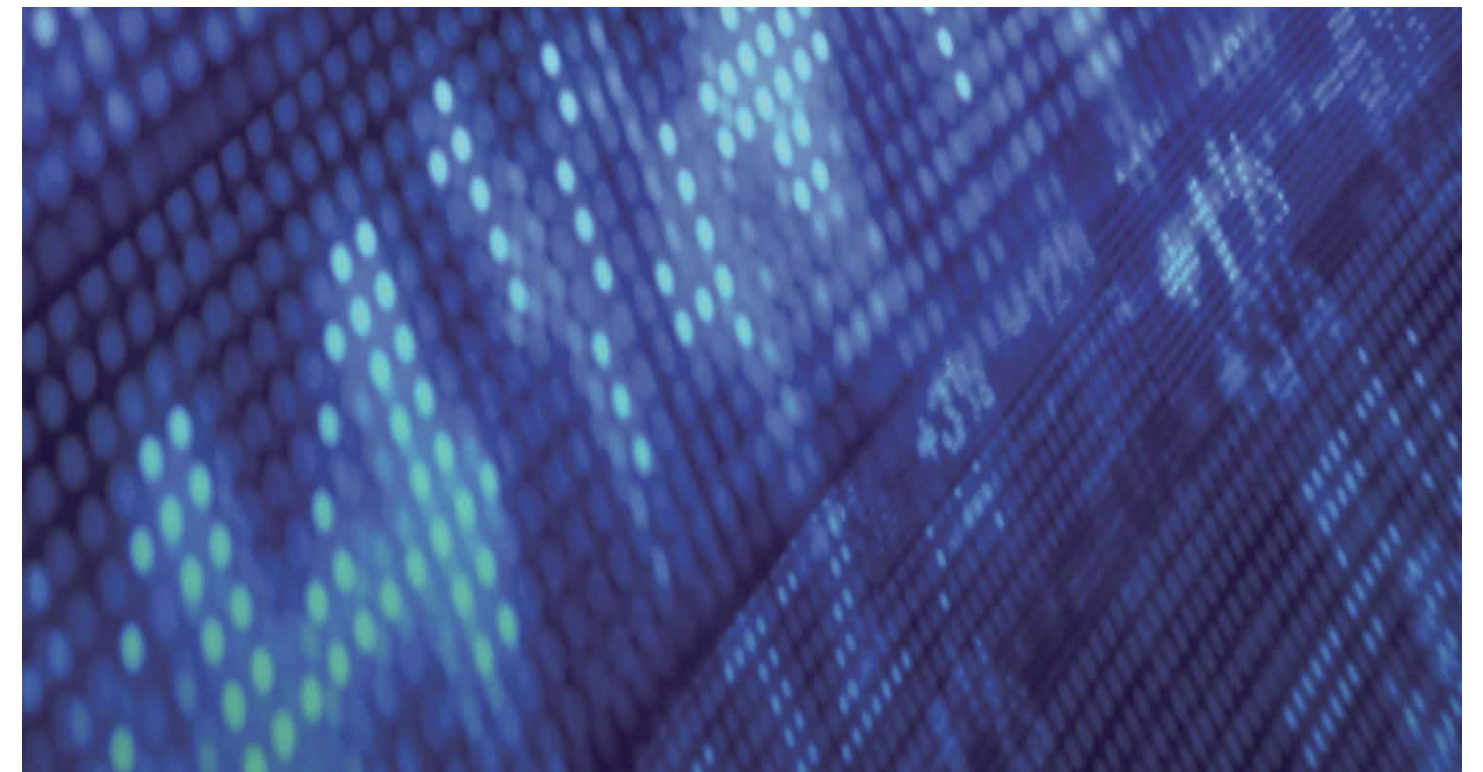




**3rd Annual Risk Management
Academic Conference
University of Connecticut**



Information:

The Masters of Science in Financial Risk Management (MSFRM) Program at the University of Connecticut will host the 3rd Annual Academic Conference on Risk Management at the Storrs Campus on May 12, 2017.

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 the pricing of corporate credit risk, extraction of default probabilities from credit default swaps and equity option prices, security lending in times of stress, hedge fund activism, central bank communications and their impact on the yield curve, and the behaviors of leverage ratios in a model with real frictions.

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	Location
May 12, 2017	University of Connecticut School of Business 2100 Hillside Rd, Unit 1041
9:15 am – 5:00 pm	Storrs, CT Room 214

Program:

9:00 am	Welcome
9:15 am – 9:55 am	Emil Siriwardane, Harvard University “Concentrated Capital Losses and the Pricing of Corporate Credit Risk”
9:55 am – 10:10 am	Discussant: Andrea Vedolin, London School of Economics
10:10 am – 10:15 am	Audience Q&A
10:15 am – 10:55 am	Dirk Hackbarth, Boston University “Corporate Investment and Financing Dynamics”
10:55 am – 11:10 am	Discussant: Missaka Warusawitharana, Federal Reserve Board
11:10 am – 11:15 am	Audience Q&A
11:15 am - 11:30 am	Coffee/Tea/Water Break
11:30 am - 12:10 pm	Lars-Alexander Kuehn, Carnegie Mellon “Credit and Option Risk Premia”
12:10 pm - 12:25 pm	Discussant: Emil Siriwardane, Harvard University
12:25 pm – 12:30 pm	Audience Q&A
12:30 pm – 1:30 pm	Lunch & Remarks from Dean John Elliott Dean's Board Room, Room 321
1:30 pm – 2:10 pm	Stéphane Verani, Federal Reserve Board “Securities Lending as Wholesale Funding: Evidence from the U.S. Life Insurance Industry”
2:10 pm - 2:25 pm	Discussant: Andrew Metrick, Yale University
2:25 pm – 2:30 pm	Audience Q&A
2:30 pm – 3:10 pm	Andrea Vedolin, London School of Economics “Central Bank Communication and the Yield Curve”
3:10 pm – 3:25 pm	Discussant: Ali Ozdagli, Federal Reserve Bank of Boston
3:25 pm – 3:30 pm	Audience Q&A
3:30 pm – 4:00 pm	Coffe/Tea/Water Break
4:00 pm – 4:40 pm	Simi Kedia, Rutgers University “Institutional Investors and Hedge Fund Activism”
4:40 pm – 4:55 pm	Discussant: Nicole Boyson, Northeastern University
4:55 pm – 5:00 pm	Audience Q&A