

8th Annual
University of Connecticut
Finance Conference



University of Connecticut
Graduate Business Learning Center
100 Constitution Plaza, Hartford CT
Room 505
May 12, 2023

UConn
SCHOOL OF BUSINESS

MS IN FINANCIAL RISK MANAGEMENT

Program Agenda

Friday, May 12, 2023

Location GBLC, Room 505

8:15 am - 8:40 am

Continental Breakfast

8:40 am - 8:50 am

Welcome

Chinmoy Ghosh

Finance Department Head and Gladstein Professor of Business and Innovation
University of Connecticut

8:50 am ~ 10:10 am

Session I. Chair: Anh Tran, University of Connecticut

Monetary Policy and the Equity Term Structure

Authors: Benjamin Golez and Ben Matthies

Presenter: Ben Matthies, University of Notre Dame

Discussant: Eben Lazarus, MIT

Markup Shocks and Asset Prices

Authors: Alexandre Corhay, Jun E. Li, and Jincheng Tong

Presenter: Jincheng Tong, University of Toronto

Discussant: Yao Deng, University of Connecticut

10:10 am - 10:20 am

Break

10:20 am - 11:40 am

Session II. Chair: Xiang Zheng, University of Connecticut

Bank Stress Tests and Consumer Credit Markets: Credit and Real Impacts

Authors: Sumit Agarwal, Xudong An, Larry Cordell, and Raluca A. Roman

Presenter: Raluca A. Roman, Federal Reserve Bank of Philadelphia

Discussant: Matthew C. Plosser, Federal Reserve Bank of New York

Stakeholders, Governance, and Output: Evidence from the Hospital Sector

Authors: Christoph Herpfer, Jianzhang Lin, and Gonzalo Maturana

Presenter: Gonzalo Maturana, Emory University

Discussant: Resul Cesur, University of Connecticut

11:40 am - 12:30 pm

Lunch

12:30 pm ~ 1:10 pm

Keynote Address: Patent Hunters: Charting the Future of Innovation

Lauren H. Cohen

L.E. Simmons Professor of Business Administration
Harvard University

1:10 pm ~ 1:20 pm

Break

1:20 pm ~ 2:40 pm

Session III. Chair: Yao Deng, University of Connecticut

Wisdom of the Institutional Crowd: Implications for Anomaly Returns

Authors: AJ Chen, Gerard Hoberg, and Miao Ben Zhang

Presenter: Miao Ben Zhang, University of Southern California

Discussant: Xiaofei Zhao, Georgetown University

When Green Investors Are Green Consumers

Authors: Maxime Sauzet and Olivier David Zerbib

Presenter: Maxime Sauzet, Boston University

Discussant: Shaojun Zhang, Ohio State University

2:40 pm ~ 2:50 pm

Break

2:50 pm ~ 4:10 pm

Session IV. Chair: Meng Gao, University of Connecticut

Diversity Washing

Authors: Andrew C. Baker, David F. Larcker, Charles G. McClure, Durgesh Saraph,
and Edward M. Watts

Presenter: Edward M. Watts, Yale University

Discussant: Joseph Pacelli, Harvard University

Closing the Revolving Door

Authors: Joseph Kalmenovitz, Siddharth Vij, and Kairong Xiao

Presenter: Joseph Kalmenovitz, University of Rochester

Discussant: Sophie Shive, University of Notre Dame

Conference Committee: Chinmoy Ghosh, Hang Bai, Yao Deng, Meng Gao, Jose V. Martinez, Yiming Qian, Jaideep Shenoy, Anh Tran, Lingling Wang, Fan Yang, and Xiang Zheng



Lauren Cohen is the L.E. Simmons Professor in the Finance & Entrepreneurial Management Units at Harvard Business School and a Research Associate at the *National Bureau of Economic Research*. He is an Editor of the *Review of Financial Studies*, along with being a past Editor of *Management Science*. Professor Cohen teaches in the MBA, Executive Education, and Doctoral Programs at the Harvard Business School. He is a Designer and Chair of the *HarvardX Fintech* course, along with the HBS Executive Education course *Building a Legacy: Family Office Wealth Management*.

Dr. Cohen frequently advises government organizations in the US and abroad, and his research has been published in the top journals in Finance and Economics. It is also frequently profiled in various media outlets including *The Wall Street Journal*, *The New York Times*, and *The Washington Post*. Dr. Cohen received a PhD in finance and an MBA from the University of Chicago in 2005. He earned dual undergraduate degrees from the University of Pennsylvania - a BSE from the Wharton School and a BA in economics from the College of Arts & Sciences in 2001. Professor Cohen currently resides in Belmont, MA with his wife - Dr. Nicole Cohen - and their six children, and competes in powerlifting and strongman (<http://laurenhcohen.com/>).

Conference Notes