



Call for Papers and PhD Thesis Nomination
2026 Finance Research Revolution Conference
August 14-16, 2026 | Campus Hotel Hertenstein, Weggis, Switzerland

The Department of Wealth Creation at the Lake Lucerne Institute (LLUI Wealth) will host the second Finance Research Revolution Conference in August 2026 at the [Campus Hotel Hertenstein](#) on the shores of Lake Lucerne in Weggis, Switzerland. LLUI Wealth is dedicated to advancing research and education on the persistent sources of wealth creation by bridging academic insights and practical relevance. The conference is part of the Lake Lucerne Finance Week, which also includes a thematic PhD Summer School taking place before and after the conference.

Topics of Interest

Asset pricing is inherently a field that produces research relevant to the practice of asset management and financial markets but is also informed by real-world market dynamics. Surprisingly, much of academic research overlooks implementability and feasibility, often abstracting from real-world constraints such as transaction costs. Moreover, most research in asset pricing still adheres to the paradigm of rational expectations and efficient markets at a time when the plethora of return predictors produces an embarrassment of riches. The conference aims to embrace the idea of inefficiently efficient markets, to stress the role of non-rational expectations, and to focus on implementable portfolios. Moreover, the conference will focus on feasible machine-learning portfolios, big data analysis, and alternative data for return prediction.

More broadly speaking, topics of interest include, but are not limited to:

- Machine learning for the cross-section of returns
- Big data analysis
- Large language models and unstructured data
- Non-standard datasets for return predictions
- Systematic expectations mistakes and predictable returns
- Feasible and implementable portfolios
- Predictable turning points

Keynote Speaker

The program will feature a keynote by Kent Daniel (Columbia University). Kent is the Jean-Marie Eveillard/First Eagle Investment Management Professor of Business in the Finance Division at Columbia Business School. His research in behavioral finance and asset pricing has been published in many of the field's leading journals and has received several awards, including the 1997 Smith-Breeden Prize. Before joining Columbia, he held faculty positions at Chicago Booth, UBC, and Kellogg, and served as Co-CIO and Managing Director at Goldman Sachs Asset Management's Quantitative Investment Strategies group.

Submission Guidelines

We invite authors to submit unpublished manuscripts or extended abstracts. In addition to contributed papers, the conference will feature a dedicated poster session for PhD students, providing an opportunity for early-stage researchers to receive feedback from leading scholars in the field.

Please submit your contribution via the submission portal at <http://conftool.net/frr2026>. The submission portal is expected to open in mid-December 2025. The submission fee is CHF 75 per paper. However, submissions where all authors are PhD students are exempt from the submission fee. The **deadline for submission is 18h00 (GMT) March 15, 2026**. Papers will be selected based on originality, analytical rigor, and practical relevance.



Notifications of acceptance will be sent in mid-April. The conference will be in-person only. Please contact frr@llui.org if you have any questions.

Organizing Committee

- Francesco D'Acunto (Georgetown University)
- Emanuele Guidotti (LLUI & University of Lugano)
- Felix von Meyerinck (LLUI & University of Zurich)
- Andreas Neuhierl (Purdue University)
- Alberto Rossi (Georgetown University)
- Michael Weber (Purdue University)

PhD Thesis Finance Research Revolution Prize

In addition to the conference, the organizers invite faculty to nominate PhD students on the academic job market in the 2025/2026 season whose dissertation falls within the broad theme of the conference. The nomination should consist of a letter of recommendation and the job market paper and be sent to the organizing committee (frr@llui.org) with 'PhD Thesis Finance Research Revolution Prize' as a subject.

Last year's prize, awarded for the 2024/2025 season, was received by Daniel Graves (PhD Yale, now HBS Econ) in recognition of his outstanding doctoral dissertation.

The winner of the 2025/2026 season will be invited to participate in the conference and will receive the PhD Thesis Finance Research Revolution Prize, which includes a CHF 10,000 cash award, presented during a festive ceremony at the conference.

We encourage the **submission of faculty nominations before 18h00 (GMT) on April 15, 2026.**