Tentative Program

Finance Research Revolution Conference 2026

August 14-16, 2026 | Campus Hotel Hertenstein, Weggis (LU)

Friday, August 14

18:15: Arrival and greeting of participants

18:30 – 21:00: Welcome Reception and Dinner

Saturday, August 15

8:30 – 9:00: Coffee and Welcome

Session 1: Entering the AI Era

Track Chair: **Semyon Malamud** (École Polytechnique Fédérale de Lausanne & SFI)

9:00 – 9:30: *The Market's Mirror: Revealing Investor Disagreement with LLMs* (Vineet Bhagwat, Tony Cookson, Chukwuma Dim, and **Marina Niessner**)

9:30 – 10:00: *Designing Agentic AI-Based Screening for Portfolio Investment* (Nathan Sun, Mehmet Caner, **Agostino Capponi**, and Jonathan Tan)

10:00 – 10:30: *Are New Technologies Replacing the Information Produced by Financial Markets?* (Laurent Frésard and **Marco Zanotti**)

10:30 – 11:00: Coffee Break

Session 2: Frontier Insights from Neuro-Finance

Track Chair: **Katrin Gödker** (Bocconi University)

11:00 – 11:30: *Binary Bias and Stock Returns* (**Felix Fattinger**, Tobin Hanspal, Borys Koval, and Alina Steshkova)

11:30 – 12:00: *Sentiment About Others* (Yukun Liu and **Xiao Yin**)

12:00 – 12:30: *Present Bias and Discount Rate Risk* (Lars A. Lochstoer, **Stig R. H. Lundeby**, and Zhaneta K. Tancheva)

13:00 – 15:00 Lunch & Coffee

Keynote Address

15:00 – 16:15: **Kent Daniel** (Jean-Marie Eveillard/First Eagle Investment Management Professor of Business, Columbia Graduate School of Business)

16:15 – 16:45: Coffee Break

PhD Poster Session

16:45 – 18:00: Participants circulate through posters of the following papers:

1. *Transaction-cost-aware Factors* (**Federico Baldi-Lanfranchi**)
2. *Model Spillovers and Investor Expectations* (**Paul Grass**)
3. *Essence of the Cross Section* (**Sina Seyfi**)
4. *Disagreement and Asset Pricing: Evidence from Prediction Markets* (**Jiarui Wang**)
5. *Hard to Process: Atypical Firms and the Cross-Section of Expected Stock Returns* (**Sebastian Weibels**)

18:15 – 19:00: Reception

19:00 – 22:00: Dinner

Finance Research Revolution Rising Scholar Award Ceremony: **Tim de Silva** (Stanford GSB)

<u>Sunday, August 16</u>

9:00 – 9:30: Coffee and Welcome

<u>*Session 3: Understanding Investors to Understand Markets*</u>

Track Chair: **Vesa Pursiainen** (University of St. Gallen & SFI)

9:30 – 10:00: *Limited Risk Transfer Between Investors: A New Benchmark for Macro-Finance Models* (Xavier Gabaix, Ralph Koijen, Federico Mainardi, **Sangmin Oh**, and Motohiro Yogo)

10:00 – 10:30: *What Makes Depositors Tick? Bank Data Insights into Households' Liquid Asset Allocation* (Fernando Cirelli and **Arna Olafsson**)

10:30 – 11:00: Coffee Break

<u>*Session 4: Currencies in the New Geopolitical Order*</u>

Track Chair: **Egemen Eren** (Bank for International Settlements)

11:00 – 11:30: *Demand for Dollars: Evidence from Survey Expectations* (Benedikt Ballensiefen, **Fabricius Somogyi**, and Hannah Winterberg)

11:30 – 12:00: *Dollar and Carry Redux* (Sining Liu, **Thomas Maurer**, Andrea Vedolin, and Yaoyuan Zhang)

12:00 – 12:30: *Option-Implied Local Currency Credit Spreads* (**Patrick Augustin**, Alexandre Jeanneret, Ella Patelli, and Jose-Manuel Sanchez-Martinez)

12:30 – 13:30: Lunch, Farewell & Closing Remarks

Departure of Participants