

Rodney L. White Center for Financial Research

Donald B. Keim, Director

Conference on Financial Decisions and Asset Markets

In Memory of Marshall E. Blume

Organized by Professors Nick Roussanov and Jules van Binsbergen

Wharton School, University of Pennsylvania

8th Floor, Jon M. Huntsman Hall

Friday March 22, 2019

- 8:30 - 9:00 Continental Breakfast
- 9:00 - 10:10 [Cross-asset Information Synergy in Mutual Fund Families](#)
Jun Kyung Auh (Yonsei University)
Jennie Bai (Georgetown University)
Discussants: Veronika Pool (University of Indiana)
Tim Cohen (Fidelity Investments)
- 10:20 – 11:30 [The Dollar Profits to Insider Trading](#)
Peter Cziraki (University of Toronto)
Jasmin Gider (Tilburg University)
Discussants: Kenneth Ahern (University of Southern California)
Paul Zurek (Cornerstone Research)
- 11:45 – 1:45 **Lunch:** Tribute to Marshall Blume, Director of the Rodney L. White Center from 1986-2009.
*Featuring remarks by Roger Edelen (Virginia Tech), Michael Goldstein (Babson College),
Craig MacKinlay (Wharton School) and Steve Zeldes (Columbia)*
- 2:00 – 3:10 [Molecular Genetics, Risk Aversion, Return Perceptions and Stock Market Participation](#)
Richard Sias (University of Arizona)
Laura Starks (University of Texas at Austin)
H.J. Turtle (Colorado State University, Fort Collins)
Discussants: Henrik Cronqvist (University of Miami)
Jonathan Hartley (Goldman Sachs Asset Management)
- 3:20-4:30 [Monetary Policy and Reaching for Income](#)
Kent Daniel (Columbia University)
Lorenzo Garlappi (University of British Columbia)
Kairong Xiao (Columbia University)
Discussants: Dave Solomon (Boston College)
Xiao Qiao (Paraconic Technologies)
- 4:30 Presentation of the *SummerHaven Investment Management Prize for Best Paper*
Adjournment