



WISCONSIN
SCHOOL OF BUSINESS

UNIVERSITY OF WISCONSIN-MADISON

TOGETHER FORWARD®

DEPARTMENT OF
FINANCE, INVESTMENT
& BANKING

Junior Finance Conference
Friday, September 8, 2017 - 5120 Grainger Hall

9:15 am – 9:45 am: Breakfast

Morning Session. Chair: Wenyu Wang (Indiana University)

9:45 am – 10:45 am: [“ETF Arbitrage under Liquidity Mismatch”](#)
Kevin Pan (Harvard) and **Yao Zeng** (University of Washington)

10:45 am – 11:00 am: Break

11:00 am – 12:00 am: [“Tax-Timing Options and the Demand for Idiosyncratic Volatility”](#)
Oliver Boguth and **Luke Stein** (Arizona State University)

12:00 pm – 1:30 pm: Lunch

Afternoon Session. Chair: Roberto Robatto (UW Madison)

1:30 pm – 2:30 pm: [“Capital Share Dynamics when Firms Insure Workers”](#)
Barney Hartman-Glaser (UCLA), Hanno Lustig (Stanford), and **Mindy Zhang Xiaolan** (UT Austin)

2:30 pm – 2:45 pm: Break

2:45 pm – 3:45 pm: [“Embrace or Fear Uncertainty: Growth Options, Limited Risk Sharing, and Asset Prices”](#)
Winston Wei Dou (University of Pennsylvania)

3:45 pm – 4:00 pm: Break

4:00 pm – 5:00 pm: [“Dynamic Bank Capital Requirements”](#)
Tetiana Davydiuk (Carnegie Mellon University)

5:00 pm: Beers on the Memorial Union Terrace

6:30 pm: Dinner (by invitation only)