

CFF Conference on Asset Pricing & Machine Learning

June 3–4, 2025, Gothenburg, Sweden

Location: School of Business, Economics and Law, Vasagatan 1, Lecture hall E45, House E, floor 4

PROGRAM

TUESDAY, JUNE 3

08.30–9.00

Registration and coffee.

9.00–9.10

Opening remarks: **Erik Hjalmars**son, University of Gothenburg.

9.10–10.30

SESSION 1

Conditional nonparametric variable screening by neural factor regression.

Weining Wang, University of Groningen. *Joint with Jianqing Fan, Princeton University, and Yue Zhao, University of York.*

Causal inference for asset pricing.

Paul Huebner, Stockholm School of Economics. *Joint with Valentin Haddad, UCLA, Zhiguo He, Stanford, Peter Kondor, LSE, and Erik Loualiche, University of Minnesota.*

10.30–10.55

Coffee break

10.55–12.15

SESSION 2

Simplified: A Closer Look at the Virtue of Complexity in Return Prediction.

Daniel Buncic, Stockholm University.

Design choices, machine learning, and the cross-section of stock returns.

Matthias Hanauer, Technical University of Munich. *Joint with Minghui Chen and Tobias Kalsbach, both at the Technical University of Munich.*

12.15–13.30

Lunch

13.30–15.30

SESSION 3

Legislator Tweets About the Green Transition and the Returns of Green versus Brown Stocks.

Milind Goel, London Business School. *Joint with Victor DeMiguel, London Business School, and Javier Gil-Bazo, Pompeu Fabra.*

Imputing Daily Mutual Fund Trades.

Dion Bongaerts, Erasmus University. *Joint with Jean-Paul van Brakel and Mathijs van Dijk, both at Erasmus University.*

Betting on Stocks with Options?

Tobias Sichert, Stockholm School of Economics. *Joint with Adrien d'Avernas, Stockholm School of Economics, Christian Schlag, Goethe University Frankfurt, Martin Waibel, Federal Reserve Board, and Chunjie Wang, Stockholm School of Economics.*

15.30–16.00

Coffee break

16.00–17.00

KEYNOTE 1

Accelerating Finance Research: The Power of the Common Task Framework.

Lasse Pedersen, Copenhagen Business School.

18.00

Conference dinner (*by invitation only*).

WEDNESDAY, JUNE 4

8.45–10.45

SESSION 4

Operating leverage and risk premium.

Leonid Kogan, MIT. *Joint with Jun Li, University of Texas at Dallas, Harold Zhang, University of Texas at Dallas, and Yifan Zhu, BI Norwegian Business School.*

Market Efficiency When Machines Access Information.

Leonidas Barbopoulos, University of Edinburgh. *Joint with Rui Dai, Wharton Research Data Services, Talis Putnins, University of Technology Sydney, and Anthony Saunders, New York University.*

Equity Premium Events.

Mehrdad Samadi, Federal Reserve Board. *Joint with Ben Knox, Juan Londono, and Annette Vissing-Jorgensen, all at the Federal Reserve Board.*

10.45–11.15

Coffee break

11.15–12.15

KEYNOTE 2

Measuring Misinformation in Financial Markets.

Jianqing Fan, Princeton University.

12.15–13.30

Concluding remarks and end-of-conference lunch

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