



DANISH
FINANCE
INSTITUTE

DFI Research Fellow Retreat 2020

April 30, 2020 – May 1, 2020

Sandbjerg Manor, Sønderborg

Thursday April 30, 2020

12:30	Lunch	
13:15	Welcome	
13:20	Keynote: Tim Bollerslev, Duke University and DFI Scientific Board	<i>TBA</i>
14:05	Bent Jesper Christensen, Aarhus University	<i>An Asset Pricing Approach to Testing General Term Structure Models</i>
14:25	Lasse Heje Pedersen, Copenhagen Business School	<i>TBA</i>
14:45	Break	
15:30	Jonas Nygaard Eriksen, Aarhus University	<i>Predicting bond return predictability</i>
15:50	Martin Møller Andreasen, Aarhus University	<i>Explaining Bond Return Predictability in an Estimated New Keynesian Model</i>
16:10	Daniel Streitz, Copenhagen Business School	<i>A capital structure channel of monetary policy</i>
16:30	Break	
16:50	Morten Bennedsen, University of Copenhagen	<i>Private Equity and Health</i>
17:10	Peter Feldhütter, Copenhagen Business School	<i>TBA</i>
17:30	End	
18:30	Dinner	



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Friday May 1, 2020

9:00	Keynote: Boris Nikolov, University of Lausanne and Swiss Finance Institute	TBA
9:45	Ramona Westermann, Copenhagen Business School	<i>Personal taxes and corporate cash holdings</i>
10:05	Anil Kumar, Aarhus University	<i>TBA</i>
10:25	Break	
10:55	Jens Dick-Nielsen, Copenhagen Business School	<i>The cost of capital for banks</i>
11:15	Kasper Meisner Nielsen, Copenhagen Business School	<i>TBA</i>
11:35	Yuan Li, Aarhus University	<i>TBA</i>
11:55	Claus Munk, Copenhagen Business School	<i>The design and welfare implications of mandatory pension plans</i>
12:15	Lunch	
13:00	End	