

# DFI Research Fellow Retreat 2024

May 2-3, 2024

Sandbjerg Manor, Sønderborg



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Thursday, May 2, 2024

12:30	Lunch	
13:15	Welcome	
<b>13:20-14:45</b>	<b>Session 1</b> <b>Chair: Niels Haldrup, Aarhus University</b>	
<b>13:20</b>	<b>Keynote</b> <b>Torben G. Andersen,</b> <b>Northwestern University</b>	<b>The granular origins of tail risk in the cross-section of asset prices</b>
14:05	Martin Møller Andreasen, Aarhus University	Predictive regressions and a rational bubble
14:25	Akash Raja, Copenhagen Business School	The dynamics of stock market participation
14:45	Break	
<b>15:30-16:30</b>	<b>Session 2</b> <b>Chair: Charline Uhr, Aarhus University</b>	
15:30	Markus Ibert, Copenhagen Business School	In search of the true greenium
15:50	Anil Kumar, Aarhus University	Regulatory risk of hedging
16:10	Carsten Sørensen, Copenhagen Business School	Money as Options
16:30	Break	
<b>16:50-17:30</b>	<b>Session 3</b> <b>Chair: Thomas Kokholm, Aarhus University</b>	
16:50	Thomas Geelen, Copenhagen Business School	Succession
17:10	Stefan Hirth, Aarhus University	Bankruptcy prediction with incomplete accounting information
17:30	End	
18:30	Dinner	

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Friday, May 3, 2024

9:00-10:25	<b>Session 4</b> <b>Chair: Charlotte Christiansen, Aarhus University</b>	
9:00	<b>Keynote</b> <b>Paolo Sodini,</b> <b>Stockholm School of Economics</b>	<b>Household finance and wealth inequality</b>
9:45	Jens Dick-Nielsen, Copenhagen Business School	Corporate bond factors: Replication failures and a new framework
10:05	Steffen Meyer, Aarhus University	If you build it, will they come? Empirical evidence from the introduction of fee-only advice
10:25	Break	
10:55-12:15	<b>Session 5</b> <b>Chair: Jorge Hansen, Aarhus University</b>	
10:55	Antonia Grohmann, Aarhus University	Repayment under flexible loan contracts: Evidence based on high frequency data
11:15	Alexander Schandlbauer, University of Southern Denmark	Employee health and firm performance
11:35	Tom Aabo, Aarhus University	CEO personality traits, strategic flexibility, and firm dynamics
11:55	David Lando, Copenhagen Business School	Hybrid bank capital: The economics of uneconomic AT1 calls
12:15	Lunch	
13:00	End	



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## Participants

Akash Raja, Copenhagen Business School  
Alexander Schandlbauer, The University of Southern Denmark  
Anders Rahbek, University of Copenhagen  
Anil Kumar, Aarhus University  
Antonia Grohmann, Aarhus University  
Bent Jesper Christensen, Aarhus University  
Carsten Sørensen, Copenhagen Business School  
Charline Uhr, Aarhus University  
Charlotte Christiansen, Aarhus University  
Charlotte Sun Clausen-Jørgensen, The University of Southern Denmark  
David Lando, Copenhagen Business School  
Henrik Ramlau-Hansen, Copenhagen Business School  
Hyun Joong Kim, The University of Southern Denmark  
Jens Dick-Nielsen, Copenhagen Business School  
Jonas Nygaard Eriksen, Aarhus University  
Jorge Hansen, Aarhus University  
Linda Larsen, Copenhagen Business School  
Markus Ibert, Copenhagen Business School  
Martin Møller Anndreasen, Aarhus University  
Niels Haldrup, Aarhus University  
Nies Strange Grønberg, Aarhus University  
Olesia Verchenko, Aalborg University  
Paolo Sodini, Stockholm School of Economics  
Peter Brok, Copenhagen Business School  
Peter Hansen, University of North Carolina  
Peter Norman Sørensen, University of Copenhagen  
Rikke Sejer Nielsen, The University of Southern Denmark  
Solveig Sørensen, Aarhus University  
Stefan Hirth, Aarhus University  
Steffen Meyer, Aarhus University  
Stig Møller, Aarhus University  
Thomas Kokholm, Aarhus University  
Thomas Geelen, Copenhagen Business School  
Tom Aabo, Aarhus University  
Torben G. Andersen, Northwestern University

