

The First Waseda Summer Workshop in Finance

July 22, 2023 · Room 602, Building 3, Waseda University, Tokyo

July 22

9:45 *Registration*

10:00 **Opening address** — *Hideaki Miyajima (Waseda University)*

Morning Session **10:10–12:15**

Moderator: Hitoshi Takehara (Waseda University)

10:10 *Exchange Rates and Asset Prices in a Global Demand System* (with Koijen)

11:10 MOTOHIRO YOGO (Princeton University)

Discussant: Daisuke Ikeda (Bank of Japan)

11:15 *Duration-Based Valuation of Corporate Bonds* (with van Binsbergen and Schwert)

12:15 YOSHIO NOZAWA (University of Toronto)

Discussant: Takahiro Hattori (University of Tokyo)

12:15 *Lunch break — Bento Box*

14:00

Afternoon Session 1 **14:00–16:05**

Moderator: Yasuhiko Tanigawa (Waseda University)

14:00 *Empowering Women by Index Membership: Evidence from a Unique Experiment from Japan*

15:00 (with Mehrotra, Roth and Wiwattanakantang)

YUSUKE TSUJIMOTO (Alberta/Waseda)

Discussant: Yosuke Kimura (Tokyo Institute of Technology)

15:05 *When Crowds Aren't Wise: Biased Signals from Investor Social Networks and its Price*

16:05 *Impact* (with Avila and Mondria)

CHARLES MARTINEAU (University of Toronto)

Discussant: Mitsuru Katagiri (Hosei University)

Afternoon Session 2 **16:30–17:30**

Moderator: Yusuke Osaki (Waseda University)

16:30 *Regulatory Reforms in OTC Derivative Markets and the Law of One Price* (with Oda and Sone)

17:30 DAISUKE MIYAKAWA (Waseda University)

Discussant: Nao Sudo (Bank of Japan)

17:30 **Closing address** — *Shinichi Hirota (Waseda University)*

18:00 **Workshop dinner** — *Morinokaze*

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