



## EUROPEAN FINANCIAL MANAGEMENT ASSOCIATION



*2024 Annual Meeting*

*June 26-29, 2024*

*ISEG, UNIVERSIDADE DE LISBOA, LISBON, PORTUGAL*

*Keynote Speaker: Professor Robert F. Stambaugh*

*The Wharton School, University of Pennsylvania*

### EFMA 2024 Special Sessions & Events

<https://www.efmaefm.org>

**June 26, 2024, Wednesday, 19:30-20:00**

**Opening Ceremony**

Venue: **Auditorium CGD, Floor 2**

**June 26, 2024, Wednesday, 20:00-21:00**

**Cocktail Reception**

Venue: **Quelhas Roof Top Restaurant**

Address: **ISEG, Rua do Quelhas, nº 6 | 1200-781, Lisbon**

**June 26, 2024, Wednesday, 17:00-19:00**

**EFM "Merton H. Miller" Doctoral Special Session: "AI and Finance"**

(Open to All Conference Delegates)

**Organizer:** Professor **George Constantinides**, University of Chicago  
[gmc@chicagobooth.edu](mailto:gmc@chicagobooth.edu)

**Moderator:** Professor **George Constantinides**, University of Chicago

Session Room: **Auditorium CGD, Floor 2**

**3 Panelists:**

Professor **Dacheng Xiu**, University of Chicago  
“Expected Returns and Large Language Models”

Professor **Sean Cao**, University of Maryland  
“Applied AI for Finance: Alternative Data and Opportunities”

Professor **Lin William Cong**, Cornell University  
“A Data-Driven-Robust-Control Approach to Corporate Finance”

**June 27, 2024, Thursday, 10:45-12:30**

**EFMA2024 Special Session: “Financial Big Data and Technology”**

(Open to All conference delegates)

**Organizer:** Professor **Luyao Zhang**, Economics Professor and Senior Research Scientist at the Data Science Research Center, Duke Kunshan University

**Moderator:** Professor **Lin William Cong**, The Rudd Family Professor of Management, Cornell University

Session Room: **Auditorium CGD, Floor 2**

**Panelists:**

Professor, **Dr. Paolo Tasca**, University College London and Founder and Director of Distributed Ledger Technology (DLT) Science Foundation  
“Empowering the Internet of Value: Blockchain, Fintech, DeFi, and Web3”

Professor **Claudio J. Tessone**, University of Zurich, Blockchain and Distributed Ledger Technologies at the Informatics Department, the co-founder and Chairman of the UZH Blockchain Center  
“Blockchain Analytics: Unveiling Illicit Activities in DeFi Protocols and Across Bridges”

Professor **Sean Cao** at Robert H. Smith School of Business, Director and the Founding faculty of the AI Initiative for Capital Market Research, University of Maryland  
“Applied Large Language Model for Financial Data”

**June 27, 2024, Thursday, 16:15-17:30**

**EFMA2024 Distinguished Keynote Lecture on Building AI Models for Finance**

(Open to All conference delegates)

**Speaker:** Professor **Lin William Cong**, The Rudd Family Professor of Management, Cornell University  
Title: “Building AI Models for Finance”

Session Room: **Auditorium CGD, Floor 2**

**June 28, 2024, Friday, 15:00–16:45**

**EFMA2024 Special Session: "ESG and Finance"**

(Open to All conference delegates)

**Organizer:** Professor **Theo Vermaelen**, INSEAD

**Moderator:** Professor **Theo Vermaelen**, INSEAD

Session Room: **Auditorium of Fundação Oriente**

Address: **Fundação Oriente, Avenida Brasília, Doca de Alcântara (Norte) | 1350-352 Lisboa**

**Panelists:**

Professor **Oguzhan Karakas**, Judge Business School, University of Cambridge  
"The Young and the Restless"

Professor **Florian Berg**, MIT- Massachusetts Institute of Technology  
"The Original Sin of ESG"

Professor **Zacharias Sautner**, University of Zurich and the Swiss Finance Institute  
"Risks and Opportunities of ESG Ratings"

**June 28, 2024, Friday, 17:15-18:15**

**EFMA2024 Keynote Address**

(Open to All conference delegates)

**Keynote Speaker:** Professor **Robert F. Stambaugh**, The Wharton School, University of Pennsylvania  
Title: "Green Tilts"

Session Room: **Auditorium of Fundação Oriente**

Address: **Fundação Oriente, Avenida Brasília, Doca de Alcântara (Norte) | 1350-352 Lisbon**

**June 28, 2024, Friday, 18:15–18:45 Awards Ceremony**

(Open to All conference delegates)

Awards Ceremony Room: **Auditorium of Fundação Oriente**

Address: **Fundação Oriente, Avenida Brasília, Doca de Alcântara (Norte) | 1350-352 Lisboa**

EFM **Best Paper** Awards (Best Paper, Readers' Choice & Top Download)

EFMA-WRDS, **Best Conference** Award

EFMA Best **Corporate Finance** Award

GARP Best **Risk Management** Award

EFMA Best **Financial Markets** Award

JOHN A. DOUKAS, **PhD Best Paper** Award

**June 28, 2024, Friday, 20:00 – 00:00**

**Gala Dinner**

Venue: **SUD Lisboa, Pavilhão Poente**

Address: **Pavilhão Poente, Avenida Brasília, Belém | 1300-598 Lisbon**

**June 29, 2024, Saturday, 10:45- 11:45**

**EFMA2024 Special Session: "Sustainable Finance in the Age of Geopolitical and Economic Instability"**

(Open to All conference delegates)

Organizer: **Professor Lars Oxelheim**, University of Agder, Kristiansand, Norway

Moderator: Professor Professor **Lars Oxelheim**, University of Agder, Kristiansand, Norway

Session Room: **Auditorium CGD, Floor 2**

**Panelists:**

Professor Adrian Blundell-Wignall, Former Head of financial markets at the OECD and advisor to the Director General

**"China, Russia and the West: Incompatible Policies Undermining Sustainable Finance"**

Professor Harald Benink, Tilburg University

**"The Role of the Financial System in Promoting Sustainability"**

Professor Fredrik NG Andersson, Lund University

**"EU's sustainable finance policies: A gamechanger or much about nothing?"**

