

**Consortium on Asset Management  
CUNEF, Madrid | 23rd March 2026**

08:15	Onsite badge collection – Reception desk Almansa Campus	
08:45 – 09:00	Welcome & Introductions – Room A2.2 (Building A)	
09:00 – 09:45	<a href="#">Integrating Credit and Equity Markets: A Novel Benefit of Convertible Bonds</a> <b>Rex Wang Renjie, VU Amsterdam and Tinbergen Institute</b> Alexey Ivashchenko, VU Amsterdam	Discussant: Massimiliano Bondatti, CUNEF Universidad
09:45 – 10:30	<a href="#">Democratizing Illiquid Assets: Liquidity Transformation and Performance in Interval Funds</a> Stefano Pegoraro, University of Notre Dame Sophie Shive, University of Notre Dame <b>Rafael Zambrana, University of Notre Dame</b>	Discussant: Adam Reed, University of North Carolina at Chapel Hill
10:30 – 11:00	Coffee Break in Room A2.2	
11:00 – 11:45	<a href="#">Conflicted CIOs</a> Mehran Azimi, University of Massachusetts <b>Kevin Mullally, University of Central Florida</b> Sugata Ray, University of Alabama	Discussant: Christine Panasian, Saint Mary's University, Canada
11:45 – 12:30	<a href="#">Robinhood's Forced Liquidations</a> Diego Amaya, Wilfrid Laurier University <b>Pedro Angel Garcia Ares, Instituto Tecnológico Autónomo de México (ITAM)</b> Neil D. Pearson, University of Illinois at Urbana-Champaign Aurelio Vasquez, Instituto Tecnológico Autónomo de México (ITAM)	Discussant: Antonia Kirilova, CUNEF Universidad
12:30 – 14:00	Lunch – Leonardo Prieto's Campus	
14:00 – 15:00	<b>Keynote Presentation</b> <b>Macro Strikes Back: Term Structure of Risk Premia</b> <a href="#">Christian Julliard</a> , London School of Economics	
15:00 – 15:30	Coffee Break in the cafeteria	
15:30 – 16:15	<a href="#">Will AI Replace or Enhance Human Intelligence in Asset Management?</a> George Aragon, Arizona State University <b>Sanghyun (Hugh) Kim, Wilfrid Laurier University</b> Vikram Nanda, The University of Texas at Dallas	Discussant: Christian Mücke, ESCP Business School
16:15 – 17:00	<a href="#">The Us Treasury's Biggest Short: Duration in the Shadows</a> <b>Ljubica Georgievska, BI Norwegian Business School &amp; NYU Stern School of Business</b> Stefano Pegoraro, University of Notre Dame - Department of Finance Anthony Saunders, NYU, Stern School of Business	Discussant: Antoine Hubert-De-Fraisse, London School of Economics
17:00 – 17:10	Best Paper Award Voting	
17:10 – 17:20	Short Break	
17:20 – 17:30	Announcement of the Best Paper Winner and Closing Remarks	