

NBER Working Group on Behavioral Finance
Friday, May 15th, 2020; Online
Organizer: Nicholas Barberis

Expectations of Fundamentals and Stock Market Puzzles

Pedro Bordalo, University of Oxford
Nicola Gennaioli, Bocconi University
Rafael La Porta, Brown University
Andrei Shleifer, Harvard University

Discussant: Kent Daniel, Columbia University

Maturity Increasing Over-reaction and Bond Market Puzzles

Daniele D'Arienzo, Bocconi University

Discussant: Stefano Giglio, Yale University

Resolving the Excessive Trading Puzzle: An Integrated Approach Based on Surveys and Transactions

Hongqi Liu, Chinese University of Hong Kong, Shenzhen
Cameron Peng, London School of Economics
Wei A. Xiong, Shenzhen Stock Exchange
Wei Xiong, Princeton University

Discussant: Xing Huang, Washington University in St. Louis

Style Investing, Positive Feedback Loops, and Asset Pricing Factors

Itzhak Ben-David, Ohio State University
Jiacui Li, University of Utah
Andrea Rossi, University of Arizona
Yang Song, University of Washington

Discussant: Juhani Linnainmaa, Dartmouth College

Decision Weights for Experimental Asset Prices Based on Visual Salience

Devdepta Bose, California Institute of Technology
Henning Cordes, University of Munster
Sven Nolte, Radboud University
Judith Schneider, University of Munster
Colin Camerer, California Institute of Technology

Discussant: Cindy Xiong, Northwestern University

Dynamic Inconsistency in Risky Choice: Evidence from the Lab and Field

Rawley Heimer, Arizona State University
Zwetelina Iliewa, Max Planck Institute
Alex Imas, University of Chicago
Martin Weber, University of Mannheim

Discussant: Nicholas Barberis, Yale University