

NBER Working Group on Behavioral Finance
Saturday, April 13th, 2024; Chicago, IL
Organizer: Nicholas Barberis

What Hundreds of Economic News Events Say About Belief Overreaction in the Stock Market

Francesco Bianchi, Johns Hopkins University
Sydney Ludvigson, New York University
Sai Ma, Federal Reserve Board

Discussant: Stefan Nagel, University of Chicago

The Retail Habitat

Toomas Laarits, New York University
Marco Sammon, Harvard University

Discussant: Eric So, Massachusetts Institute of Technology

A Cognitive Foundation for Perceiving Uncertainty

Aislinn Bohren, University of Pennsylvania
Josh Hascher, University of Chicago
Alex Imas, University of Chicago
Michael Ungeheuer, Aalto University
Martin Weber, University of Mannheim

Discussant: Cary Frydman, University of Southern California

Trust and Contracts: Empirical Evidence

Francesco D'Acunto, Georgetown University
Jin Xie, Peking University
Jiaquan Yao, Jinan University

Discussant: Justin Murfin, Cornell University

Salience and Short-term Momentum and Reversals

Yili Chen, Peking University
Huaixin Wang, Tsinghua University
Jianfeng Yu, Tsinghua University

Discussant: Zhi Da, University of Notre Dame

Mental Models of the Stock Market

Peter Andre, Leibniz Institute for Financial Research
Philipp Schirmer, University of Bonn
Johannes Wohlfart, University of Cologne

Discussant: Francesca Bastianello, University of Chicago