Workshop for the Promotion of Experimental Validation of the Theory of Asset Pricing
*Sundance Resort, October 23-25*

*Sponsors:*

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Conference Program

Friday October 23

Afternoon: Participants arrive

5:00-6:30pm *The Screening Room*
Opening Session: Mock trading session (Bring your laptop!): Costly Information Aggregation in Centralized vs. Decentralized Markets (Organized by Elena Asparouhova and Peter Bossaerts)

7:00pm *Timpview Mountain Home* (0.6 mile walk; transportation available)
Reception (food prepared by Franck, with accompanying wines & local beers)

Saturday October 24

8am *The Screening Room (Lobby)*
Breakfast

9-10:20am *The Screening Room*
Session 1
- Shimon Kogan: Trading Complex Assets
  - Discussant: Charles Plott
- Sophie Moinas: Arrow-Debreu Equilibria
  - Discussant: George Constantinides

10:20am Break

10:40am-12:40pm *The Screening Room*
Session 2
- Bill Zame: Collateral Equilibrium
  - Discussant: Ryan Oprea
- Ana Fostel & Marco Cipriani: Default and Leverage
  - Discussant: Bill Zame
- Isabel Trevino: Financial Contagion
  - Discussant: Adam Meirowitz

12:45pm *The Screening Room (Lobby)*
Lunch
2-4pm *The Screening Room*
Session 3
- Debrah Meloso: How Markets Help Solve Knapsack Problems
  - Discussant: Luis Rayo
- Ryan Oprea: Extreme Walrasian Dynamics
  - Discussant: Nathan Seegert
- John Ledyard: Price and Allocation Adjustment in Double Auctions
  - Discussant: Sean Crockett

4pm Break

4:20-6:20pm *The Screening Room*
Session 4
- Elena Pikulina: Asset Prices under Uncertainty
  - Discussant: Scott Joslin
- Sean Crockett: Lucas Trees
  - Discussant: Peter Bossaerts
- Charles Plott: Markets with Random Arrivals
  - Discussant: Jeff Coles

7:30pm *The Screening Room (Lobby)*
Dinner

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Sunday October 25

8am *The Screening Room (Lobby)*
Breakfast

9-10:20am *The Screening Room*
Session 5
- Elena Asparouhova: Competition in Contracts
  - Discussant: Ana Fostel
- Jernej Copic: (Dis)Agreement, Information & Welfare
  - Discussant: Shimon Kogan

10:20am Break

10:40-11:40am *The Screening Room*
Panel Discussion: The Future: A Tighter Dialogue Between Theory and Experiment? (George Constantinides, John Ledyard, Charles Plott, Bill Zame)

11:40am Conference closes