Presentation Day	Group ID	Topic
Tuesday	1	Ang's volatility paper -- Volatility Puzzle (Table 6)
Tuesday	3	Smart beta: Fundamental Indexation (2005) by Robert D. Arnott, Jason Hsu, and Philip Moore.
Tuesday	5	Volatility Managed Portfolios
Tuesday	6	The Book-to-Price Effect in Stock Returns: Accounting for Leverage, by Penman, Richardson and Tuna, 2007
Tuesday	9	"Contrarian Investment, Extrapolation, and Risk" from Josef Lakonishok, Andrei Shleifer, Robert W. Vishny.
Tuesday	10	Quality minus Junk
Tuesday	11	Momentum has its Moments by Pedro Barroso and Pedro Santa Clara
Tuesday	14	Hedging risk factors by Herskovic, Moreira and Muir
Wednesday	2	"Common Risk Factors in Currency Markets" by Lustig, Roussanov and Verdelhan
Wednesday	4	Statistical Arbitrage in currency
Wednesday	7	*Asset Growth: Michael J Cooper, Huseyin Gulen, and Michael J Schill. Asset growth and the cross-section of stock returns. The Journal of Finance, 63(4): 1609–1651, 2008."*
Wednesday	8	Ang's volatility paper (The Cross-section of Volatility and Expected Returns) -- beta-sorted portfolio (Table 1)
Wednesday	12	"Betting against beta" by Andrea Frazzini and Lasse Hehe Pedersen
Wednesday	13	"The Delisting Bias in CRSP's Nasdaq Data and its Implications for the Size Effect".
Wednesday	15	Robert Novy-Marx. The other side of value: The gross profitability premium. Journal of Financial Economics, 108(1):1–28, 2013.
Wednesday	16	"Value Investing: The Use of Historical Financial Statement Information to Separate Winners from Losers" by Joseph Piotroski.
Wednesday	17	Liquidity risk (Pastor and Stambaugh)