CLIMAR2025 WORKSHOP

CLIMAte Risk and Asset Pricing: models, methods and results.

February 12, 2025

UNIVERSITY OF MODENA AND REGGIO EMILIA

ABOUT

The workshop on Climate Risk and Asset Pricing aims to foster an in-depth discussion on the latest advances in understanding the interplay between climate risk factors and asset pricing. The workshop will explore key methodologies such as machine learning approaches for asset pricing, theoretical models explaining the *greenium*, and challenges related to ESG data, including issues of greenwashing and limited data availability. By bringing together scholars and experts, the event will address critical topics, including the development of innovative frameworks for analyzing climate risk premiums, the integration of diverse ESG data sources, and the implications of climate risks for portfolio diversification and stock return predictability. The goal is to advance research that guides investors towards more conscious and sustainable financial decisions, aligning with climate-related international objectives.

LOCATION

The workshop will take place February 12, 2025, 10:00 a.m. – 5:00 p.m. at the Marco Biagi Department of Economics, University of Modena and Reggio Emilia.
Venue: Room 7, east wing, Viale Jacopo Berengario 51, 41121 Modena, Italy

Attendance at the workshop is free but registration is mandatory.
To register, send an e-mail to: silvia.muzzioli@unimore.it by February 6, 2025.

The workshop is organized within the MUR- Ministero dell'Università e della Ricerca- founded by PNRR - Missione 4 “Istruzione e Ricerca” - Componente C2 Investimento 1.1 “Fondo per il Programma Nazionale di Ricerca e Progetti di Rilevante Interesse Nazionale (PRIN)” by the Italian Ministry of University and Research (MUR), Project title: “Climate risk and uncertainty: environmental sustainability and asset pricing”. Project code "P20225MJW8" (CUP: E53D23016470001), MUR D.D. financing decree n. 1409 of 14/09/2022.

SCIENTIFIC AND ORGANIZING COMMITTEE

SCIENTIFIC COMMITTEE
Arianna Agosto (University of Pavia), Andrea Cipollini (University of Palermo), Massimiliano Ferrara (University of Reggio Calabria), Silvia Muzzioli (University of Modena and Reggio Emilia), Alessandra Tanda (University of Pavia)

ORGANIZING COMMITTEE
Carlos Barua, Alessio Capriotti, Silvia Muzzioli, Farhana Raheem, Lorenzo Vitale

Important Dates

Abstract/Paper submission: **February 1, 2025**
Notification to authors: **February 3, 2025**
Workshop registration: **February 6, 2025**

Streaming

To follow the workshop online, please click here
https://www.economia.unimore.it/it/tutti-gli-eventi/climate-risk-and-asset-pricing-models-methods-and-results