

Finance Seminar from January 2015 to December 2015

Professor Alexandre Jeanneret, HEC Montréal

"Stock return volatility and firm fundamentals: International evidence" 22 January

Professor Stephen Andersen, Copenhagen Business School

"Once Bitten, Twice Shy: Do Personal Experiences or Wealth
Changes Affect Risk Taking?" 29 January

Professor Paolo Sodini, Stockholm School of Economics

"Who are the Value and Growth Investors?" 5 February

Professor Craig Burnside, Duke University North Carolina

"A Downside Risk Puzzle" 12 February

Professor Vikrant Vig, London Business School

"The Limits of Model-Based Regulation" 16 February

Professor Andreas Hoepner, ICMA Center, University of Reading

"The 'Price of Sin' Aversion: Ivory Tower Illusion or Real Investable
Alpha?" 19 February

Professor Jérôme Taillard, Boston College

"Does Hedging Affect Firm Value? Evidence from a Natural
Experiment" 5 March

Professor Steven Ongena, University of Zürich	
"Fear, Anger and Credit. On Bank Robberies and Loan Conditions"	12 March
Professor Robert A. Korajczyk, Kellogg School of Management	
"High Frequency Market Making to Large Institutional Trades"	19 March
Professor Fabio Trojani, University of Lugano	
"Fear Trading"	20 March
Professor Ralph S. J. Koijen, London Business School	
"An Equilibrium Model of Institutional Demand and Asset Prices"	26 March
Professor Gustavo Schwenkler, Boston University	
"Simulated Likelihood Estimators for Discretely Observed Jump-Diffusions"	2 April
Professor Martin Weber, University of Mannheim	
"The Willingness to Pay, accept and Retire"	16 April
Professor Alberto Manconi, Tilburg University	
"Are Investors for Sale? Evidence from Financial Mergers"	23 April
Professor Luigi Guiso, Einaudi Institute for Economy and Finance (EIEF)	
"Back to Background Risk"	30 April
Professor Jay Shanken, Emory University	
"Comparing Asset Pricing Models"	5 May

Professor Yuhai Xuan, Harvard Business School	
"The Contract Year Phenomenon in the Corner Office: An Analysis of Firm During CEO's Contract Renewals"	21 May
Dr. Christoph Basten, FINMA	
"Higher Bank Capital Requirements and Mortgage Pricing: Evidence from the Countercyclical Capital Buffer (CCB)"	28 May
Professor Elise Payzan-LeNestour, UNSW	
"Fooled By Randomness? Financial Decision-Making Under Model Uncertainty"	4 June
Dr. David Marques Ibáñez, Federal Reserve Board, Washington	
"On liquidity provision and bank supervision"	19 June
Mr. Heng Geng, PhD candidate, University of Hong Kong	
"Technological Progress and Ownership Structure"	4 September
Professor Enrique Sentana, CEMFI	
"Empirical evaluation of overspecified asset pricing models"	17 September
Professor Christophe Spaenjers, HEC Paris	
"Unique Durable Assets"	24 September
Professor Oliver Linton, University of Cambridge	
"An investigation into Multivariate Variance Ratio Statistics and their application to Stock Market Predictability"	1 October
Professor Farzad Saidi, University of Cambridge	
"The Informational Value of Patents in Banking Relationships"	8 October

Dr. Anastasia Kartasheva, Bank of International Settlements	
“CoCo Bond Issuance and Bank Funding Costs”	15 October
Professor Darrell Duffie, Stanford University	
“Size Discovery”	29 October
Professor Patrick Augustin, McGill University	
“The Term Structure of CDS Spreads and Sovereign Credit Risk”	5 November
Professor Dimitris Papanikolaou, Kellogg School of Management	
“In Search of Ideas: Technological Innovation and Executive Pay Inequality”	23 November
Professor Roland Füss, University of St-Gallen	
“Learning Externalities in Opaque Asset Markets: Evidence from International Commercial Real Estate”	3 December
Professor Michael Weber, University of Chicago	
“Flexible Prices and Leverage”	10 December