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 16 February
“The Limits of Model-Based Regulation”

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. Kojien, 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
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