**2011 Finance Research Seminars**

Thanks to the ongoing support of the Geneva Financial Center Foundation, the Institute has organized 29 Finance Research Seminars at the University of Geneva from January 2011 to December 2011:


8 December 2011: Prof. Burton Hollifield, Carnegie Mellon University, "The Role of Mortgage Brokers in the Subprime Crisis"

5 December 2011: Prof. Vihang Errunza, McGill University, "The Impact of Investability on Asset Valuation"

25 November 2011: Prof. David Feldman, University of New South Wales, "Linear Beta Pricing With Inefficient Benchmarks"

24 November 2011: Prof. Ralph Koijen, University of Chicago Booth, "Equity Yields"

17 November 2011: Mr. Raul Gonzalez, Université de Genéve, "Recovering Nonlinear Dynamics from Option Prices"

10 November 2011: Mr. Daniel Andrei, EPFL, "Information Percolation Driving Volatility"

27 October 2011: Dr. Mathieu Trépanier, Tsquared Consulting Partners SA, "Linguistic-Based Perceptual Shocks and Quantile Regression: A Study of Corporate Reputation and Financial Performance"

13 October 2011: Prof. Chendi Zhang, Warwick Business School, "Information Sharing, Creditor Rights and Corporate Debt Maturity"

7 October 2011: Prof. Antonio Mele, University of Lugano, "Uncertainty, Information Acquisition and Price Swings in Asset Markets"

29 September 2011: Prof. John Griffin, University of Texas, "How Important are Foreign Ownership Linkages for International Stock Returns?"

22 September 2011: Prof. Alexander Wagner, University of Zurich, "The Executive Turnover Risk Premium"

9 July 2011: Prof. Antonio Cosma, University of Luxembourg, “Valuing options using fast recursive projections”

8 June 2011: Prof. Ran Duchin, UMICH, “The Politics of Government Investment”

26 May 2011: Prof. Kate Phylaktis, Cass, “Liquidity in the foreign exchange market”

29 April 2011: Prof. Kee-Hong Bae, York University, “Do Hedge Funds Have Information Advantages? Evidence from Hedge Fund Stock Holdings”

21 April 2011: Dr. Philipp Krueger, GFRI, "The WACC-Fallacy: The Real Effects of Using a Unique Discount Rate"

14 April 2011: Prof. Fabio Castiglionesi, Tilburg, “Liquidity Coinsurance and Bank Capital”

7 April 2011: Prof. Markus Leippold, UZH, “Collateral Smile”


24 March 2011: Dr. Alessandro Fontana, GFRI, “The CDS-bond Basis on Corporate Entities during the 2007/08 Financial Crisis”

17 March 2011: Prof. Hubert de La Bruslerie, Paris 1 Sorbonne, “Crossing takeover premiums and mix of payment: Empirical test of contractual setting in M&A transactions”


26 January 2011: Dr. Louis Goncalvez-Pinto, USC, “How Does Illiquidity Affect Delegated Portfolio Choice?”

14 January 2011: Dr. Kim Peijnenburg, Tilburg University, “Life-Cycle Asset Allocation with Ambiguity Aversion and Learning”

12 January 2011: Dr. Alberto Rossi, USCD, “Towards a Theoretical Explanation of Time-Varying Trading”