

## 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:

15 December 2011: Prof. Pedro **Matos**, **University of Virginia**, "The Mutual Fund Industry Worldwide: Explicit and Closet Indexing, Fees, and Performance"

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 Genève**, "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"

12 May 2011: Prof. John **Cotter**, **UCD**, "A Comparative Anatomy of REITs and Residential Real Estate Indexes: Returns, Risks and Distributional Characteristics"

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"

31 March 2011: Prof. Colin **Lizieri**, **Cambridge**, "Capital Market Reactions to Real Estate Mergers and Acquisitions: An International Perspective"

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"

3 February 2011: Dr. Angie **Andrikogiannopoulou**, **Princeton Uni.**, "Estimating Risk Preferences from a Large Panel of Real-World Betting Choices"

2 February 2011: Dr. Sahar **Parsa**, **MIT**, "Institutional Investors' Short-Termism, Trading Frequency and Firm-Level Stock Price Volatility"

1 February 2011: Dr. Jonhathan **Brogaard**, **Northwestern Uni.**, "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"