

## 2012 Finance Research Seminars

Thanks to the ongoing support of the Geneva Financial Center Foundation, the Institute has organized 23 Finance Research Seminars at the University of Geneva from January 2012 to December 2012:

20 December 2012: Prof. Alex **Edmans**, The **Wharton School University of Pennsylvania**, “The Effect of Liquidity on Governance”

19 December 2012: Dr. Alessandro **Fontana**, **University of Geneva**, “Corporate Credit Risk During the Euro Area Sovereign Debt Crisis: An Empirical Investigation”

14 December 2012: Mrs. Ramona **Westermann**, **University of Geneva**, “Measuring Agency Costs over the Business Cycle”

13 December 2012: Prof. M. **Giannetti**, **Stockholm School of Economics**, “At the Origins of the Non-Voting Shares’ Discount: Investor Preferences vs. Fundamentals”

3 December 2012: Prof. Dirk **Hackbarth**, **University of Illinois**, “Granularity of Corporate Debt: Theory and Tests”

22 November 2012: Prof. Matti **Suominen**, **Aalto University School of Business**, “Currency Carry Trades and Funding Risk”

1 November 2012: Prof. F. **Papakonstantinou**, **Imperial College**, “A Direct and Full-Information Estimation of the Distribution of Skill in the Mutual Fund Industry”

18 October 2012: Prof. Rodolfo **Prieto**, **Boston University School of Management**, “Arbitrageurs, bubbles, and credit conditions”

10 November 2012: Mr. Michael **Hasler**, **EPFL**, “Fluctuating Attention to News and Financial Contagion”

4 November 2012: Mr. Julien **Cujean**, **EPFL**, “The Social Dynamics of Performance”

31 May 2012: Dr. Philipp **Krüger**, **GFRI**, “Categorization Bias in the Stock Market”

24 May 2012: Prof. Lorian **Pelizzon**, **Università Ca’ Foscari di Venezia**, “Measuring sovereign contagion in Europe”

3 May 2012: Prof. Bryan **Kelly**, **University of Chicago**, “Too-Systemic-To-Fail: What Option Markets Imply About sector-Wide Government Guarantees”

26 April 2012: Prof. Adolfo **de Motta**, **McGill University**, “Transparency in the Financial System: Rollover Risk and Crises”

19 April 2012: Prof. Alexandre **Jeanneret**, **HEC Montreal**, “The Dynamics of Sovereign Credit Risk”

5 April Prof. Jérôme **Detemple**, **Boston University**, “A Structural Model of Dynamic Market Timing: Theory and Estimation”

29 March 2012: Prof. Christopher **Polk**, **London School of Economics**, "An Intertemporal CAPM with Stochastic Volatility"

22 March 2012: Prof. Nikolas **Topaloglou**, **University of Economics and Business of Athens**, “Stochastic Dominance and Bank Liquidity Risk: Evidence from the Lehman Crisis”

8 March 2012: Prof. Michael **Wolf**, **University of Zurich**, “Testing for Monotonicity in Expected Asset Returns”

1 March 2012: Dr. David **Marques**, **European Central Bank**, “Bank Risk during the Financial Crisis. Do Business Models Matter ?”

29 February 2012: Prof. Laurent **Calvet**, **HEC Paris**, "Twin Picks: Disentangling the determinants of Risk-Taking in Household Portfolios"

22 February 2012: Prof. Enrique **Sentana**, **CEMFI**, “A Unifying Approach to the Empirical Evaluation of Asset Pricing Models”

12 January 2012: Prof. Nicolas **Coeurdacier**, **Sciences Po**, “Credit Constraints and Growth in a Global Economy”