2013 Finance Research Seminars

Thanks to the ongoing support of the Geneva Financial Center Foundation, the Institute has organized 21 Finance Research Seminars at the University of Geneva from January 2013 to December 2013:

Prof. Fabio Trojani, University of Lugano: 12/12/2013
"The dynamics of option pricing and the market prices of
volatility risks"

Prof. Vito Gala, LBS: 12/09/2013
"Measuring Marginal q"

Prof. Carole Bernard, University of Waterloo: 12/05/2013
"All investors are risk averse expected utility maximizers"

Prof. Marco Ottaviani, Bocconi University: 11/21/2013
"The Simple Economics of Capital Structure, Corporate
Structure, and Information Policy"

Prof. Anna Pavlova, London Business School: 10/31/2013
"A Model of Financialization of Commodities"

Prof. Michael Haliassos, Goethe University Frankfurt: 10/24/2013
"Household Debt and Social Interactions"

Prof. Stefan Ruenzi, University of Mannhein: 10/17/2013
"Sex Matters: Gender and Prejudice in the Mutual
Fund Industry"

Prof. Leonid Kogan, MIT Sloan: 09/25/2013
“Technological Innovation: Winners and Losers”

Prof. Ludovic Phalippou, Oxford Said Business School: 06/20/2013
"The consequences of the secondary buyouts for private equity
investors"
Dr. Dalia Ibrahim, Ecole Centrale Paris: 05/02/2013
"Étude théorique d'indicateurs d'analyse technique"

Prof. George Skiadopoulos, University of Piraeus: 04/25/2013
“Are there common factors in individual commodity futures returns?”

Dr. Florian Heider, European Central Bank: 04/18/2013
“As Certain as Debt and Taxes: Estimating the Tax Sensitivity of Leverage from Exogenous State Tax Changes”

Prof. Peter Zweifel, University of Zurich: 04/11/2013
"Solvency regulation of insurers: A regulatory failure?"

Prof. Miguel Ferreira, Nova School of Business and Economics: 03/21/2013
"Equity Lending, Investment Restrictions and Fund Performance"

Prof. Batram Shonke, Warwick Business School: 03/14/2013
"Post-Retirement Benefit Plans, Leverage, and Real Investment”

Prof. Andrew Karolyi, Cornell University: 03/07/2013
"The Role of Investability Restrictions on Size, Value, and Momentum in International Stock Returns”

Prof. Erasmo Giambona, University of Amsterdam: 02/28/2013
"The Growth Opportunity Channel of the Secured-Unsecured Debt Mix"

Prof. Marcelo Fernandes, Queen Mary University of London: 02/21/2013
"Conditional alphas and realized betas"

Prof. Guillaume Plantin, Toulouse School of Economics: 02/14/2013
"Shadow Banking and Bank Capital Regulation"

Prof. Miguel Ferreira, NOVA School of Business and Economics: 02/07/2013
"Equity Lending, Investment Restrictions and Fund Performance"

Prof. Andrea Buraschi, University of Chicago Booth: 01/17/2013
"Term Structure Models with Differences in Beliefs"