

Finance Seminar from January 2014 to December 2014

Prof. Philip Valta, HEC Paris "Competitive Pressure and Corporate Investment: Evidence from Trade Liberalization"	14 January
Mr. Hugues Langlois, McGill University "Asset Pricing with Return Asymmetries: Theory and Tests"	16 January
Mr. John C.F. Kuong, London School of Economics "Self-fulfilling Fire Sales: Fragility of Collateralised Short-term Debt Markets Competitive Pressure and Corporate Investment: Evidence from Trade Liberalization"	29 January
Mr. Kieran Walsh, Yale University "Portfolio Choice and Partial Default in Emerging Markets: a quantitative analysis"	3 February
Prof. Raymond Kan, University of Toronto "Spurious Fit in Unidentified Asset-Pricing Models"	6 February
Mr. Nicolas Crouzet, Columbia University "Corporate debt structure and the macroeconomy"	7 February
Mr. Dmitry Orlov, Stanford University "Optimal Design of Internal Disclosure"	21 February
Prof. Paul Schneider, University of Lugano "The Mutual Fund Industry Worldwide: Explicit and Closet Indexing, Fees, and Performance"	28 February
Prof. Antonio Mele, University of Lugano "Rates Bubbles and Fixed Income Market Volatility"	6 March
Prof. Ulrich Hege, HEC Paris "Fund Managers under Pressure: Rationale and Determinants of Secondary Buyouts"	13 March
Prof. Claire Celerier, University of Zurich "What Drives Financial Complexity? A Look into the Retail Market for Structured Products"	27 March
Prof. Frank Kleibergen, Brown University "Unexplained factors and their effects on second pass R-squared's and t-tests"	3 April
Prof. Moqi Xu, London School of Economics "CEO job security and risk-taking"	10 April

Prof. Laurent Barras, McGill University "Evaluating Asset Pricing Models using Micro Portfolios as Test Assets"	17 April
Prof. Per Mykland, University of Chicago "Assessment of Uncertainty in High Frequency Data: The Observed Asymptotic Variance"	24 April
Prof. Matti Keloharju, Aalto University "Match Made at Birth? What Traits of a Million Swedes Tell Us about CEOs"	8 May
Prof. Petko Kalev, University of South Australia "Good Coskewness, Bad Coskewness"	6 May
Prof. Tobias Moskowitz, University of Chicago "Trading Costs of Asset Pricing Anomalies"	17 June
Dr. Philipp Krueger, UNIGE "Responsible and Corporate Finance"	1 July
Prof. Michael Hasler, University of Toronto "Term Structure of Disagreement and Predictability over the Business Cycle"	4 September
Prof. Redouane Elkamhi, University of Toronto "Bank Skin in the Game and Loan Contract Design: Evidence from Covenant-Lite Loans"	18 September
Prof. David Ling, University of Florida "Explaining House Price Dynamics: Isolating the Role of Non-Fundamentals"	15 October
Prof. Jin Yu, University of New South Wales "A Theory of Family Ownership"	23 October
Mr. Matthias Efing, UNIGE "Arbitraging the Basel Securitization Framework: Evidence from German ABS Investment"	6 November
Prof. Paul Embrechts, ETH Zurich "Aggregation-Robustness and Model Uncertainty of Regulatory Risk Measures"	11 November
Dr. Guillaume Rousselet, Banque de France "Staying at Zero with Affine Processes: A New Dynamic Term Structure Model"	20 November
Dr. Thomas Kick, Bundesbank, Frankfurt am Mayn "The Political Economy of Bank Bailouts"	11 December
Mrs. Elisabeth Proel, UNIGE "Putting the Spotlight on the Distribution or Why the Krusell-Smith Algorithm Does Not Converge"	15 December