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
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