

Finance Department BES seminars – September 2006 – July 2007

Date	Speaker	Affiliation	Title of presentation
22-09-06	Paul Tetlock	University of Texas	More than words: Quantifying Language to Measure Firms' Fundamentals
13-10-06	Thomas Mariotti	CNRS Toulouse	Dynamic Security Design: Convergence to Continuous Time and Asset Pricing Implication
20-10-06	Suresh Sundaresan	Columbia University	Lending Without Access to Collateral A Theory of Micro-Loan Borrowing rates
27-10-06	Charles Cao	Penn State University	The Information Content of Option-Implied Volatility for Credit Default Swap Valuation
03-11-06	Soeren Hvidkjaer	University of Maryland	Small Trades and the Cross-Section of Stock Returns
10-11-06	Joy Ishi	Stanford University	Extreme Governance: An Analysis of Dual-Class Firms in the United States
17-11-06	Eric Zitzewitz	Stanford University	Price Discovery Among the punters: Using New Financial betting markets to Predict Intraday Volatility
24-11-06	Evan Gatev	Boston College	Liquidity Risk and Limited Arbitrage: Are Taxpayers Helping Hedge Funds Get Rich?
01-12-06	Luigi Guisi	Ente 'Luigi Einaudi'	Trusting the Stock Market
15-12-06	Ilan Kremer	Stanford University	An Hannan and Blackwell's Approachability and Option – A Game Theoretic Approach for option Pricing
16-03-07	Lars Peter Hansen	University of Chicago	Beliefs, Doubts and Learning
23-03-07	Avanidhar Subrahmanyam	Anderson School of Management	Social network and Corporate Governance
30-03-07	Peter Tufano	Harvard Business School	Mutual Fund Fees Around the World
06-04-07	Ning Zhu	UC Davis	Household Consumption and Personal Bankruptcy
13-04-07	William Goetzmann	Yale University	Risk Aversion and Clientele Effects
20-04-07	Wayne Ferson	University of Southern	Testing Portfolio Efficiency with Conditioning Information
27-04-07	Kent Daniel	Kellogg School of Management	Testing Factor-Model Explanations of Market Anomalies
04-05-07	Simon Gervais	Fuqua School of Business	Work Ethic, Employment Contracts, and Firm Value
11-05-07	Murillo Campello	University of Illinois	Do Stock Prices Influence Corporate Decisions? Evidence from the Technology Bubble
18-05-07	Don Keim	Wharton School	Valuable Information and Costly Liquidity: Evidence from Individual Mutual Fund Trades
28-05-07	Gordon Philips	University of Maryland	Real and Financial Industry Booms and Busts
15-06-07	David Robinson	Fuqua School of Business	This is better than average presentation
22-06-07	David Hirshleifer	Paul Merage School of Business	Stock Market Misvaluation and Corporate Investment