



Research Seminar BBLS Banking & Finance

Organised by the Department of Banking and Finance

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Spring Term 2017

Monday, 12:15-13:00

Lecture room PLD-E-04, Plattenstrasse 32, 8032 Zurich

Date	Speaker	Topic
20.02	<u>Felix Fattinger</u> UZH	Trading Complex Risks
27.02	<u>Roger Rüegg</u> UZH	The Mixed vs the Integrated Approach to Style Investing: Much Ado About Nothing?
06.03	<u>Frederik Eidam</u> University of Mannheim / ZEW	Gap-Filling Debt Maturity Choice in the Government Bond Market: Evidence from the ECB's 3-year LTRO
13.03	<u>Quan Zhang</u> UZH	Recovery is Never Easy - Dynamics and Multiple Equilibria with Financial Arbitrage, Production and Collateral Constraints
20.03	<u>Hao Zhou</u> Tsinghua University	Leverage Network and Market Contagion
27.03	<u>Yingniao Dai</u> UZH	CANCELLED
03.04	<u>Thomas Maurer</u> Washington University	Pricing Shocks to Conditional Market Beta
10.04	<u>Kim Peijnenburg</u> HEC Paris	Understanding the Determinants of Financial Outcomes and Choices: The Role of Noncognitive Abilities
08.05	<u>Ola Mahmoud</u> University of St. Gallen	How Elementary is (Naive) Diversification
15.05	<u>Luca Mazzone</u> UZH	Adapting Against the Curse - On solution methods for heterogeneous agents models with aggregate uncertainty and multidimensional states
22.05	<u>Yingniao Dai</u> UZH	Information Content of Bank Announcements
29.05	<u>Giuliano Curatola</u> Goethe-University Frankfurt	International portfolio diversification and macroeconomic fluctuations when preferences are time-varying