# Swiss Doctoral Workshop in Finance, Gerzensee, June 14/15, 2007

## List of Presentations / Participants

| | Name of Student | Institution Supervisor | Title of Paper | Discussant |
|---|---|---|---|---|
| 1 | Pierre Bajgrowicz<br>Pierre.Bajgrowicz@hec.unige.ch | Geneva<br>O.Scaillet | Technical Trading Rules Performance under Transaction Costs: Measuring Data Snooping with the False Discovery Rate | Dumas |
| 2 | Gorazd Brumen<br>[brumen@isb.unizh.ch] | UZH<br>R.Gibson | Mergers and Asset Prices in a Firm Network Economy | Ewerhart |
| 3 | Maria Cecilia Bustamante<br>MariaCecilia.Bustamante@unil.ch | Lausanne | Testing Financed Q-Investment Models | R.S. |
| 4 | Zhihua CHEN<br>Zhihua.Chen@unil.ch | Lausanne | Liquidity in Financial Markets: Evidence from a Natural Experiment | Rieger |
| 5 | Anna Cieslak<br>Anna.cieslak@unisg.ch | Sankt Gallen<br>Trojani | Correlation Risk and the Term Structure of Interest Rates | J.D. |
| 6 | Philipp Fasnacht<br>[Fasnacht@ecopo.unige.ch] | Geneva<br>H.Loubergé | International stock market correlations: A sectoral approach | R.S. |
| 7 | FRESARD Laurent<br>[laurent.fresard@unine.ch] | Neuchatel<br>M.Dubois | Financial Strength and Product Market Performance: The Real Effects of Corporate Cash Holdings | Degeorge |
| 8 | Victoria Galsband<br>[victoria.galsband@iew.uzh.ch] | UZH<br>M.Hoffmann | Risk Non-Sharing from Asset Pricing Perspective: Consumption Heterogeneity in Non-Representative Consumer Models | J.D. |
| 9 | Natalia Guseva<br>Natalia.Guseva@unil.ch | Lausanne | Managers' Incentives and Takeovers | R.S. |
| 10 | Alex Jeanneret<br>jealex@gmail.com | Lausanne<br>B.Dumas | Foreign Direct Investment and Exchange Rate Volatility: a Non-Linear Story | R.S. |
| 11 | Davide LaVecchia<br>[davide.lavecchia@unisg.ch] | Sankt Gallen<br>F.Trojani | Robust Martingale Estimating Functions for Discretely Observed Diffusion Processes | J.D. |
| 12 | Michenaud Sébastien<br>[sebastien.michenaud@lu.unisi.ch] | Lugano<br>F.Degeorge | Analysts Consensus Fixation and Corporate Investment | R.S. |
| 13 | Thomas Nitschka<br>[thomas.nitschka@iew.uzh.ch] | Zurich<br>M.Hoffmann | Cashflow news, the value premium and an asset pricing view on European stock market integration | Dumas |
| 14 | Emilio Osambela<br>[emilio.osambela@sfi-phd.ch] | Lausanne<br>B.Dumas | International asset pricing with sentiment and default risk | J.D. |
| 15 | Florian Peters<br>peters@isb.unizh.ch | UZH<br>M.Habib | Vulnerable Executive Compensation | R.S. |
| 16 | Evgeny Plaksen<br>Plaksen@isb.unizh.ch | UZH<br>M.Habib | The Value of your Underwriter's Advice: An M&A Perspective | White |
| 17 | Rodolfo Prieto<br>rodolfo.prieto@sfi-phd.ch | Lausanne | Long run risk and technological change in a production economy | J.D. |
| 18 | Giovanni Walter Puopolo<br>GiovanniWalter.Puopolo@unil.ch | Lausanne<br>JP Danthine,<br>B.Dumas | Firm Migration and the Value Premium | J.D. |
| 19 | Vahe Sahakyan<br>sahakyan@isb.unizh.ch | UZH<br>R.Gibson | OPTIMAL CONTRACT AND CAPITAL STRUCTURE IN VENTURE BACKED FIRMS UNDER BAYESIAN UPDATING | Ewerhart |
| 20 | Michael SCHACHTNER<br>michael.schachtner@unisg.ch | Sankt Gallen<br>P. Gantenbein | Empirical evidence of macroeconomic conditions on capital structure choice | R.S. |
| 21 | Iryna Shcherbakova<br>[iryna.shcherbakova@iew.unizh.ch] | UZH<br>M.Hoffmann | "Consumption Risk Sharing over the Business Cycle: the Role of Small Firms' Access to Credit Markets" | Loubergé |
| 22 | Bogdan Stacescu<br>stacescu@isb.unizh.ch | UZH<br>M.Habib | Information Sharing Arrangements in Credit Markets | R.S. |
| 23 | Philip Valta<br>[Philip.Valta@unil.ch] | Lausanne | Strategic Behavior, Financing, and Stock Returns | J.D. |
| 24 | Andrea Vedolin<br>Andrea.vedolin@unisg.ch | Sankt Gallen<br>F.Trojani | The Joint Behavior of Credit Spreads, Stock Options and Equity Returns when Investors Disagree | J.D. |