University of Zurich

FINANCE SEMINAR

Organized by the Department of Banking and Finance

Profs. S. Battiston, U. Birchler, M. Chesney, E. W. Farkas, M. Habib, H. Hasseltoft, Th. Hens, F. Kübler, M. Leippold, A. Nikeghbali, K. G. Nyborg, S. Ongena, P. Östberg, M. Paolella, J. Ch. Rochet, C. Tanner, A. Wagner, A. Ziegler

SPRING TERM 2014

Friday, 12:15 - 13:30, Lecture Room: KOL-E-21
University Centre, Entrance Rämistrasse 71, 8006 Zurich

Date	Speaker	Topic
21.02	**Per Mykland** University of Chicago	Sequential Cross-Validation in High Frequency Data
28.02	**Pierre-Olivier Weill** UCLA	The Market for OTC Credit Derivatives
07.03	**Josef Falkinger** UZH	In Search of Economic Reality under the Veil of Financial Markets
14.03	**Gilles Zumbach** Fundo (Lausanne) / swissQuant (Zurich)	A Mean/Variance Approach to long Term Fixed Income Portfolio Allocation
21.03	**George Skiadopoulos** University of Piraeus	Jumps in Option Prices and their Determinants: Real-time Evidence from the E-mini S&P 500 Option Market
28.03	**Colin Mayer** Oxford University	The Ownership of Japanese Corporations in the 20th Century
04.04	**Branko Urosevic** University of Belgrade	Globalization, Exchange Rate Regimes and Financial Contagion
11.04	**Ilya Strebulaev** Stanford University	Financing as a Supply Chain: The Capital Structure of Banks and Borrowers
18.04	*Easter break*	
25.04	*Easter break*	
02.05	*no seminar due to holiday*	
09.05	**Pierre Lasserre** Université du Québec à Montréal	Alternative and Indefinitely Repeated Investments: Species Choice and Harvest Age in Forestry
16.05	**Michael Magill** University of Southern California **Martine Quinzii** University of California, Davis	Prices and Investment with Collateral and Default
23.05	**Ralph De Haas** EBRD	Bank Lending and Firm Innovation - Evidence from Russia
30.05	*no seminar due to holiday*	
Special Finance Seminar		
16.06	**Tobias Moskowitz** University of Chicago	Trading Costs of Asset Pricing Anomalies
11.07	**Hersh Shefrin** Santa Clara University	Investors' Judgments, Asset Pricing Factors, and Sentiment