



Research Seminar BBLS Banking & Finance

Organised by the Department of Banking and Finance

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Fall Term 2016

Monday, 12:15-13:00

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

Date	Speaker	Topic
19.09	<u>Dietmar Dorn</u> UZH	Corporate Market Timing, the Fed Model, and Market Segmentation
26.09	<u>Ally Quan Zhang</u> UZH	Amplification and Spillover with Financial Arbitrage, Production and Collateral Constraints
03.10	<u>Prof. Xavier Giroud</u> MIT Sloan School of Management	Redistribution of Local Labor Market Shocks through Firms' Internal Networks
10.10	<u>Olga Briukhova</u> UZH	A Network View on the Systemic Role of Central Clearing Counterparties
17.10	<u>Yushi Peng</u> UZH	Credit Default Swaps and Credit Demand
24.10	<u>Yunhao He</u> UZH	Wealth, Return and Time-varying Cash Flow Correlations
31.10	<u>Kuchulain O'Flynn</u> UZH	The Impact of Non-Interest Income on Monetary Transmission: Evidence from the Eurozone
07.11	<u>Ola Mahmoud</u> University of St. Gallen	Naive Diversification: Preferences and Representation CANCELLED
14.11	<u>Philipp Lentner</u> UZH	Central Bank Collateral Frameworks and Covered Bonds
21.11	<u>Vincent Bogousslavsky</u> EPFL	The Cross-Section of Intraday and Overnight Returns
28.11	<u>Jared Bibler</u> Katla AG	Investigating the Icelandic Financial Crisis
05.12	<u>Adriano Tosi</u> UZH	Timing the Option Cycle
12.12	<u>Ren�� Hegglin</u> UZH	The ECB's three-year bank-refinancing operations and Eurozone bank equity
19.12	<u>Jakub Rojcek</u> UZH	A Model of Price Impact and Market Maker Latency