



Research Seminar BBLS Banking & Finance

Organised by the Department of Banking and Finance

Prof. S. Battiston, U. Birchler, C. C  lerier, M. Chesney, E. W. Farkas, H. Fehr-Duda, M. Habib,
Th. Hens, F. K  bler, M. Leippold, A. Nikeghbali, K. G. Nyborg, S. Ongena, P.   stberg,
M. Paoletta, J. Ch. Rochet, C. Tanner, A. Wagner, PD Dr. A. Ziegler

Spring Term 2016

Monday, 12:15-13:00

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

Date	Speaker	Topic
22.02	Thomas Julian Richter	The Sovereign Debt Crisis: Flights or Market Freezes
29.02	Dr. Matteo Bonato	Comovement and the Financialization of Commodities
07.03	Prof. Benjamin Golez	Four Centuries of Return Predictability
14.03	Prof. Martin Schmalz	Ultimate Ownership and Bank Competition
21.03	CANCELLED	
28.03	EASTER BREAK	
04.04	Simone Bernardi	Capital Floors, the Revised SA and the Cost of Loans in Switzerland
11.04	Prof. Walter Schachermayer	Duality Methods in Portfolio Optimization under Transaction Costs
18.04	NO SEMINAR	
25.04	Sanja Jakovljevic	The Impact of Bank Shocks on Firm-level Outcomes and Bank Risk-taking
02.05	Johannes Rauch	Consistency of the S&P and VIX Option Markets
09.05	CANCELLED	
16.05	NO SEMINAR	
23.05	Prof. Angelo Rinaldo Prof. Jan Wrampelmeyer	Fragility of Money Markets
30.05	Steven Sch��rer	Discrete-Time Option Pricing with Stochastic Liquidity