



Brown Bag Lunch Seminar

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, H. Hasseltoft, 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, A. Ziegler

Fall Term 2014

Monday, 12:00 – 13:30

Lecture room PLM-103/104, Plattenstrasse 14, 8032 Zurich

Date	Speaker	Topic
15.09.	CANCELLED	
22.09.	Yingniao Dai	Retesting the Miller Hypothesis: Evidence from the 1985-2013 U.S. Equity Market
29.09.	Kathrin De Greiff	Bank Regulation in a Dynamic Model of Banking
06.10.	Fulvia Fringuellotti	Model Risk and Regulatory Capital
13.10.	Runjie Geng	Bewley-Style Model with an Indivisible Good and a Continuum of Agents
20.10.	CANCELLED	
27.10.	Magnus Nyboe	An Empirical Analysis of the Demand and Supply of Market Liquidity
03.11.	Thomas Julian Richter	Liquidity Measurement and Commonality in Sovereign Bond Markets
10.11.	Daniele Titotto	Shadow Banking Activities and the Role of Traditional Intermediaries
17.11.	Marco Gambacciani	Asset Returns Density Forecasting with MCD Algorithms
24.11.	Regina Hammerschmid	Commodity Return Predictability
01.12.	Lilia Mukhlynina	The Choice of Valuation Techniques in Practice: Nature vs. Nurture
08.12.	Ivan Petzev	Local vs. Global Risk in International Size, Value and Momentum Returns
15.12.	Diana Brigitte Festl-Pell	CANCELLED