

# Swiss Doctoral Workshop in Finance, Gerzensee, June 12/13 2006

## List of Presentations

	Name of Student	Institution Supervisor	Title of Paper	Discussant
1	Maria Cecilia Bustamante MariaCecilia.Bustamante@unil.ch	Lausanne	The Dynamics of Going Public	R.S.
2	Gorazd Brumen [brumen@isb.unizh.ch]	UZH R.Gibson	Pricing Corporate and Portfolio Securities in Buyer-Supplier Chains	J.D.
3	Dominik Colangelo dominik.colangelo@lu.unisi.ch	Lugano	Multivariate Functional Gradient Techniques for Implied Volatility Surfaces	J.D.
4	Kremena Damianova damianova@iew.unizh.ch	UZH Th. Hens	Guiding analysts and rational autocorrelation in forecast errors	R.S.
5	Christian Hopp christian.hopp@web.de	Konstanz	Chance favours the Prepared Mind: The Determinants of Staging and Monitoring in Venture Capital Financing	R.S.
6	Amine Jalal Amine.Jalal@unil.ch	Lausanne	Shortfall Aversion, Potential Seeking and Asset prices	J.D.
7	Alex Jeanneret jealex@gmail.com	Lausanne	Does exchange rate volatility really depress Foreign Direct Investment in OECD countries?	R.S.
8	Semyon Malamud semka@math.ethz.ch	ETH Zurich	Asset Pricing for idiosyncratically incomplete markets	J.D.
9	Boris Nikolov Boris.nikolov@unil.ch	Lausanne	Investor Protection and Financing Decisions: Theory and Evidence	R.S.
10	Emilio Osambela eo@fame.ch	Lausanne	Exploiting Volatility Timing	J.D.
11	Joerg Osterrieder joerg.osterrieder@math.ethz.ch	ETH Zurich	A theoretical model of the limit order book and some applications	n.n.
12	Augusto Perilla Augusto.perilla@unil.ch	Lausanne M.Rockinger	Modeling Duration through the ARG (p)	Fausto Galli
13	Florian Peters peters@isb.unizh.ch	UZH M.Habib	Asset Substitution: An empirical investigation	R.S.
14	Rodolfo Prieto rp@fame.ch	Lausanne	Asset prices in a production economy with continuous and discrete technology shocks	J.D.
15	Giovanni Walter Puopolo GiovanniWalter.Puopolo@unil.ch	Lausanne	International Equity Correlations and Phase Incongruity of the Business Cycle	R.S.
16	Benedetto Raccuglia benedettoraccuglia@yahoo.com	Lausanne	How to include Market activity in stock price Dynamics and Option Pricing	J.D.
17	Nikolay Ryabkov ryabkov@isb.unizh.ch	UZH R.Gibson	Ambiguity Aversion and Learning in Executive Compensation Contracts	J.D.
18	Lukas Schmid lschmid@wharton.upenn.edu	Lausanne	Aggregate Dynamics and Capital structure	R.S.
19	Bogdan Stacescu stacescu@isb.unizh.ch	UZH M.Habib	Dividend and Investment Decisions under Managerial Discretion	R.S.
20	Martin Vlcek vlcek@iew.unizh.ch	UZH Th. Hens	Does Prospect Theory Explain the Disposition Effect	J.D.
21	Nimrod L. Vulkán LaszloNimrod.Vulkan@unil.ch	Lausanne	Macro-factors in Term structure models structural versus non- Structural approaches in a DSGE framework	J.D.
	Yianna Tchopourian Tchopourian@isb.unizh.ch	UZH M.Paoella	<i>Discussant only</i>	
	Andrea Vedolin Andrea.vedolin@unisg.ch	Sankt Gallen F.Trojani	<i>Discussant only</i>	
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