

7th Swiss Doctoral Workshop in Finance, Gerzensee, June 2/3, 2008

List of Presentations / Participants

	Name of Student	Institution Supervisor	Title of Paper	Discussant
1	Daniel ANDREI DumitruDaniel.Andrei@unil.ch	Lausanne	Trade Costs, Heterogeneous Firms and International Portfolio Choice	Kuebler
2	Vera BARANOUSKAYA vera.baranouskaya@lu.unisi.ch	Lugano BaroneAdesi	Real options approach to vertical product differentiation	J.D.
3	Marina DRUZ [druz@usilu.net]	Lugano F.Degeorge	Absence of Access to Management-Provided Information as a Reason to Issue a Sell Recommendation	R.S.
4	Laurent FRESARD [laurent.fresard@unine.ch]	Neuchatel M.Dubois	Financial Strength and Product Market Behaviors: The Real Effects of Corporate Cash Holdings	R.S.
5	Nicola FUSARI [nicola.fusari@lu.unisi.ch]	Lugano GBaroneAdesi	Barrier Option Pricing Using Adjusted Transition Probabilities	J.D.
6	Georgios GATOPOULOS Georgios.Gatopoulos@hec.unige.ch	Geneva H.Loubergé	ADR Returns Reflecting US Investor Sentiment	R.S.
7	Peter H. GRUBER [peter.gruber@unisg.ch]	Sankt Gallen F.Trojani	Option pricing with matrix affine jump processes	J.D.
8	Natalia GUSEVA Natalia.Guseva@unil.ch	Lausanne E.Morellec	Corporate Governance and Firms' Acquisition Decisions	R.S.
9	Alex JEANNERET jealex@gmail.com	Lausanne B.Dumas	A Structural Model for Sovereign Credit Risk	R.S.
10	Jan P. KULAK jan.kulak@unil.ch	Lausanne B.Dumas	Why (Only) Some Firms Issue Equity Globally: Evidence of Price-Pressures Revealed Through Firms' Geographical Placement Choices	Degeorge
11	<i>Thomas LEIRVIK</i> [thomas.leirvik@lu.unisi.ch]	<i>Lugano Trojani/ Gagliardini</i>	<i>Optimal Portfolio Reallocation and Dividend Payments in a Market driven by Lévy Processes</i>	withdrawn
12	Jens MARTIN [Jens.Martin@lu.unisi.ch]	Lugano F.Degeorge	Sweet escapes: analysts' recommendations and the lockup period	R.S.
13	Sebastien MICHENAUD [sebastien.michenaud@lu.unisi.ch]	Lugano F.Degeorge	Analyst Coverage, Stock Price Informativeness, and Firms' Investment Decisions	Bossaerts
14	Emilio OSAMBELA [emilio.osambela@sfi-phd.ch]	Lausanne B.Dumas	Asset Pricing with Overconfidence and Limited Commitment	J.D.
15	Miret PADOVANI, padovani@isb.uzh.ch	Zurich P.Vanani	Macrofinance innovations for cross-country risk transfer	Wagner
16	Rodolfo PRIETO Rodolfo.PrietoKatunaric@unil.ch	Lausanne	Predictability in an equilibrium model with portfolio constraints	J.D.
17	Vahe SAHAKYAN sahakyan@isb.unizh.ch	UZH R.Gibson	<i>IMPERFECT COMPETITION IN FINANCIAL MARKETS WITH UNCERTAIN INFORMATION PRECISION</i>	Research Day
18	Bogdan STACESCU stacescu@isb.uzh.ch	UZH M.Habib	Information Sharing and Information Acquisition in the Credit Industry	Bacchetta
19	Philip VALTA [Philip.Valta@unil.ch]	Lausanne E.Morellec	Legal Institutions, Bankruptcy, and Stock Returns	R.S.
20	Andrea VEDOLIN Andrea.vedolin@unisg.ch	Sankt Gallen F.Trojani	Option Returns and Disagreement Risk	J.D.
21	WANG Songtao swang@isb.uzh.ch	UZH R.Gibson	Hedge fund alphas: do they reflect manager skills or mere compensation for liquidity risk bearing?	R.S.
22	Johannes WUNSCH [johanneswunsch@hotmail.com]	Sankt Gallen F.Trojani	Multivariate Pricing of Capital Structure Derivatives with Stochastic Smiles and Skews	J.D.
23	Tatyana ZIDULINA [tatjanazidulina2002@yahoo.com]	Zurich	JOINT MODEL OF CORPORATE DEFAULT INTENSITIES AND MACROECONOMIC DYNAMICS	J.D.
24	Marc ARNOLD Arnold@isb.uzh.ch	UZH A.Wagner	Private Information and Callable Credit Default Swaps	Scaillet
	External students			
25	Enrico BERNINI enrico.bernini@unibocconi.it	Milano	On Equilibrium Asset Pricing	Kuebler
26	Mantas Valužis [mvaluzis@gmail.com]	Vilnius	<i>THE GENERALIZATION OF PROBABILITY OF DEFAULT: SOME ESTIMATES</i>	none

	Discussants only			
27	Ramona WESTERMANN westermann@isb.uzh.ch	UZH R.Gibson		
28	Graziano Mirata [graziano.mirata@lu.unisi.ch]	Lugano E.DeGiorgi		
29	Mirna Marovic [mmarovi1@zsem.hr]	Zagreb		
30	Remo Cramer cramer@isb.uzh.ch	UZH M.Chesney		
31	Dominik Colangelo dominik.colangelo@lu.unisi.ch	Lugano		
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