

9th Swiss Doctoral Workshop in Finance, Gerzensee, June 21/22, 2010

List of Presentations / Participants (last update: June 11, 2010)

	Name of Student	Institution Supervisor	Title of Paper	Discussant
1	Daniel ANDREI [dandrei@unil.ch] Michael HASLER [michael.hasler@epfl.ch]	UNIL Dumas,Bacchetta EPFL J.Hugonnier	Volatility Clustering with Sentiment Risk	J.D.
2	Daniel ANDREI [dandrei@unil.ch]	UNIL Dumas,Bacchetta	Information, Relative Wealth Concerns, and International Portfolio Choice	R.S.
3	Marc ARNOLD Arnold@isb.uzh.ch	UZH A.Wagner	Managerial Discretion and Optimal Cash Policy	R.S.
4	Asyl BAKANOVA asyl.bakanova@usi.ch	USI (Lugano) Barone-Adesi	The information content of implied volatility in the crude oil market	
5	Vera BARANOUSKAYA vera.baranouskaya@usi.ch	USI (Lugano) BaroneAdesi	Menu costs in international trade: a dynamic story	Research Day
6	Chris BARDGETT [bardgett@isb.uzh.ch] Elise GOURIER [gourier@isb.uzh.ch]	UZH M.Leippold	Simultaneous pricing of S&P500 and VIX options in a multi-factor framework (with M.Leippold)	J.D.
7	Julien CUJEAN [julien.cujean@epfl.ch]	EPFL J.Hugonnier	Equilibrium Asset Prices with Bid-Ask Spreads	J.D.
8	Giuliano CURATOLA giuliano.curatola@epfl.ch	EPFL J.Hugonnier	A Continuous Time Equilibrium Model with Loss Aversion in Consumption	J.D.
9	Hakim DALL'O hakim.dallo@usi.ch	USI Barone-Adesi	ALTERNATIVE MODELS FOR HEDGING YIELD CURVE RISK: AND THE WINNER IS...	Research Day
10	Marina DRUZ [marinadruz@gmail.com]	USI F.Degeorge	What do managers say between the lines? (with R.Zeckhauser)	R.S.
11	Michal DZIELINSKI [dzielinski@isb.uzh.ch]	UZH Th.Hens	Measuring economic uncertainty and its impact on the stock market	withdrawn
12	Roger FAUST roger.faust@unisg.ch	UniSG H.Schmeiser	Corporate Risk, Diversification, and Shareholder Value	
13	Roman FREY [roman.frey@unisg.ch]	UniSG M.Ammann	Pricing CO₂ Future Options – An Empirical Analysis	withdrawn
14	Elise GOURIER [gourier@isb.uzh.ch]	UZH M.Leippold	Lévy Libor Market Model: How to account for the Crisis?	Anders Trolle
15	Peter GRUBER [Peter.Gruber@usi.ch]	USI F.Trojani	Three make a dynamic smile – unspanned skewness and interacting volatility components in option valuation	withdrawn
16	Mario HAEFELI haefeli@isb.uzh.ch Matthias JUETTNER Juettner@isb.uzh.ch	UZH P.Vanini	The value of the liability insurance for UBS and CS	R.S.
17	Michael HASLER [michael.hasler@epfl.ch]	EPFL J.Hugonnier	Asset Pricing and Credit Spreads in a Defaultable Lucas Framework	Felix Kuebler
18	HOANG Ngoc Giang ngocgiang.hoang@epfl.ch	EPFL E.Morellec	Proprietary information and the choice between auction and exclusive negotiation in mergers and acquisitions	withdrawn
19	Benjamin JONEN [jonen@isb.uzh.ch] Simon SCHEURING [Scheuring@isb.uzh.ch]	UZH F.Kuebler	A Habit-Based Explanation of the Forward Premium Anomaly with Endogenous Consumption	Philippe Bacchetta
20	Alexander KOHLER [alexander.kohler@algofin.ch]	UniSG M.Ammann	Announcement Effects of Trust Preferred Securities	withdrawn
21	Jochen KRAUSE Krause@isb.uzh.ch	UZH M.Paoella	Augmented Likelihood Estimators for Mixture Models (with Markus Haas and Marc S. Paoella)	withdrawn

22	Jan Peter KULAK [jan.kulak@epfl.ch] Cornelius SCHMIDT [cornelius.schmidt@unil.ch]	EPFL R.Fahlenbrach UNIL N.Schuerhoff	Complex Conglomerates and Predictable Returns	R.S.
23	Thomas LEIRVIK thomas.leirvik@usi.ch	USI F.Trojani	An Optimal Portfolio of Bonds when Liquidity is Stochastic	J.D.
24	Roberto MARFE Roberto.Marfe@unil.ch	UNIL M.Rockinger	Time-Change Risks and the Aggregate Stock Market Behavior	
25	Tamara NEFEDOVA tamara.nefedova@lu.unisi.ch	USI F.Degeorge	Systematic optimism and pessimism in individual analysts' forecasts: Firm ownership structure and analysts' strategic behavior	R.S.
26	Alper ODABASIOGLU [odabasioglu@isb.uzh.ch]	UZH R.Gibson	Informed trading, Margining and Amplification Mechanisms in Financial Crises	R.S.
27	Ilaria PIATTI [ilaria.piatti@usi.ch]	USI F.Trojani	The multivariate nature of interest rate co-volatility risk (with Fabio Trojani)	J.D.
28	Evgeny PLAKSEN Plaksen@isb.uzh.ch	UZH M. Habib	The Value of your Advisor's Advice: An M&A perspective	Research Day
29	Maria PUTINTSEVA [putintseva@isb.uzh.ch]	UZH M.Paoletta	Mixed Dynamic Conditional Correlation Model	Research Day
30	Keywan RASEKHSCHAFTE keywan.christian.rasekhschaffe@usi.ch	USI E.Nowak	Can cash-flow risk explain the value spread?	Alexander Wagner
31	Christian REICHLIN christian.reichlin@math.ethz.ch	ETHZ Schweizer, Hens	Three Solutions to the Pricing Kernel Puzzle (with T.Hens)	Research Day
32	Diego RONCHETTI [diego.ronchetti@usi.ch]	USI P.Gagliardini	Semi-Parametric Estimation of American Option Prices (with P.Gagliardini)	J.D.
33	Xunhua SU xsu@isb.uzh.ch	UZH K.Nyborg	A Re-examination of Credit Rationing in the Stiglitz and Weiss Model	withdrawn
34	Paolo TASCA [ptasca@ethz.ch]	ETHZ//Venice M.Leippold	Financial Fragility Dynamics	Kenza Benhima
35	Jesse Zexi WANG zwang@isb.uzh.ch	UZH K.Nyborg	Stock market liquidity and firm cash holding	R.S.
36	Ramona WESTERMANN Ramona.Westermann@unige.ch	UniGE R.Gibson	Macroeconomic Conditions, Growth Opportunities and the Cross-Section of Credit Risk, with Marc Arnold, Alex Wagner	Research Day
37	Jan WRAMPPELMAYER wrappelemeyer@isb.uzh.ch	UZH L.Mancini	Taking Ambiguity to Reality: Robust Agents Cannot Trust the Data Too Much (with F.Trojani and C.Wiehenkamp)	J.D.
38	Qunzi ZHANG [Qunzi.Zhang@unil.ch]	UNIL E.Jondeau	Multi-moment Asset Pricing and Allocation in a Heterogeneous Market Equilibrium	
	External students			
39	Marina STEINBACH, ESCP Europe Berlin marina.steinbach@escpeurope.de	ESCP Berlin U.Pape	Why do firms issue convertible debt? Investigating the explanatory power of rationales for the convertible issuance decision	withdrawn
40	Dario MORONI [dario.moroni@gmail.com]	UniGE Cassis	An economic perspective on banking and art collecting	