



European Finance Association

EFA / EIASM Doctoral Tutorial in Finance

Frankfurt, Germany, 25th August 2010

PRELIMINARY PROGRAMME

08.45 – 09.00 WELCOME

09.00 – 09.45

1. Jung Hoon Lee, Indiana University
"DO THEY VOTE WITH THEIR FEET? EVIDENCE FROM FUND OF MUTUAL FUNDS"

Discussants:

Faculty: Tom Berglund, Hanken School of Economics

Student: Tõnn Talpsepp, Tallinn University of Technology

09.45 – 10.30

2. Tobias Berg, Munich University of Technology
"THE TERM STRUCTURE OF RISK PREMIA DURING THE FINANCIAL CRISIS: EVIDENCE FROM A NEW CALIBRATION APPROACH BASED ON CDS SPREADS"

Discussants:

Faculty: Juan Carlos Rodriguez, Tilburg University

Student: Marcin Jaskowski, Vienna University of Economics and Business Administration

10.30 – 10.45 BREAK

10.45 – 11.30

3. Marcin Jaskowski, Vienna University of Economics and Business Administration
"CREDIT SPREADS, LATENT FACTORS AND NOISE"

Discussants:

Faculty: Wolfgang Bühler, Mannheim University

Student: Tobias Berg, Munich University of Technology

11.30 – 12.15

4. Peter Koudijs, Pompeu Fabra University
"THE BOATS THAT DID NOT SAIL: EVIDENCE ON THE SOURCES OF ASSET PRICE VOLATILITY FROM AN 18TH CENTURY NATURAL EXPERIMENT"

Discussants:

Faculty: Neal Stoughton, New South Wales University

Student: Juliusz Radwanski, Vienna Graduate School of Finance

12.15 – 13.30 LUNCH

13.30 – 14.15

5. Peter Hoffmann, Pompeu Fabra University
"ADVERSE SELECTION, TRANSACTION FEES, AND MULTI-MARKET TRADING"

Discussants:

Faculty: Hans Degryse, K. U. Leuven

Student: Marta Serra Garcia, Tilburg University

14.15 – 15.00

6. Juliusz Radwanski, Vienna Graduate School of Finance
"LONG-RUN RISK, COINTEGRATION, AND THE DISTRESS PUZZLE"

Discussants:

Faculty: René Garcia, EDHEC Business School

Student: Peter Koudijs, Pompeu Fabra University

15.00 – 15.15 BREAK

15.15 – 16.00

7. Marta Serra Garcia, Tilburg University
"COLLATERAL DAMAGE? PROPERTY RIGHTS AND LENDING BEHAVIOR"

Discussants:

Faculty: Avri Ravid, Rutgers University

Student: Peter Hoffmann, Pompeu Fabra University

16.00 – 16.45

8. Tõnn Talpsepp, Tallinn University of Technology
"REVERSE DISPOSITION EFFECT OF FOREIGN INVESTORS"

Discussants:

Faculty: Esther Eiling, University of Toronto

Student: Jung Hoon Lee, Indiana University

16.45 – 17.00 CLOSURE