Research Seminar in Finance

Date	Speaker	Seminar Title
4 Apr	**Isil Erel** Assistant Professor of Finance Ohio State University	Do Acquisitions Relieve Target Firms' Financial Constraints?
10 Apr	**Christian T Lundblad** Edward M O'Herron Distinguished Scholar & Associate Professor of Finance University of North Carolina	Why Do Term Structures in Different Currencies Comove?
15 Apr	**Bhaskaran Swaminathan** Partner & Director, Research Cornell and LSV Asset Management	Predicting Time-Varying Value Premium Using the Implied Cost of Capital: Implications for Countercyclical Risk, Mispricing and Style Investing
22 Apr	**David Rapach** Professor of Economics St. Louis University	Which Hedge Fund Styles Hedge Against Bad Times?
29 Apr	**Xiaoyan Yu** Associate Professor of Finance Indiana University	CULTURAL PROXIMITY AND THE PROCESSING OF FINANCIAL INFORMATION
6 May	**Todd Gormley** Assistant Professor of Finance University of Pennsylvania	Common Errors: How to (and Not to) Control for Unobserved Heterogeneity
13 May	**Jialin Yu** Assoc Professor of Finance & Economics Columbia University / HKUST	The Higher They Fly, The Harder They Fall
16 May	**Allan Timmermann** Atkinson / Epstein Chair Professor of Finance & Economics University of California	Forecasting Stock Returns under Economic Constraints
20 May	**Jianfeng Yu** Assistant Professor of Finance University of Minnesota	Arbitrage Asymmetry and the Idiosyncratic Volatility Puzzle

27 May	**Martin Oehmke** Associate Professor of Finance Columbia University	Synthetic or Real? The Equilibrium Effect of CDSs on Bond Markets
3 June	**Zhiguo He** Associate Professor of Finance University of Chicago	Quantifying Liquidity and Default Risks of Corporate Bonds over the Business Cycle
10 June	**Xiaoyan Zhang** Associate Professor of Finance Purdue University	Is "Sentiment" Sentimental?
17 June	**Yong Chen** Assistant Professor of Finance Mays Business School, Texas A&M University	The Behavior of Investor Flows in Corporate Bond Mutual Funds
19 July	**Bruce Grundy** Professor of Finance The University of Melbourne	Disappearing Call Delay and Dividend-Protected Convertible Bonds
12 Aug	**Vikram Nanda** Professor of Finance and Economics Rutgers Business School-Newark and New Brunswick	Strategic Delays and Clustering in Hedge Fund Reported Returns
30 Aug	**Johan Sulaeman** Assistant Professor of Finance SMU COX School of Business	Institutional Presence
9 Sept	**Juhani Linnainmaa** Associate Professor of Finance University of Chicago Booth	The Value of Financial Advice
10 Sept	**Jayant R. Kale** H. Talmage Dobbs, Jr. Chair of Finance J. Mack Robinson College of Business Georgia State University	Product Market linkages and Managerial Risk Taking
16 Sept	**Byoung-Hyoun Hwang** Assistant Professor of Finance Purdue University	Can Short Selling Help Correct Under-Pricing?
23 Sept	**Guangzhong Li** Professor of Finance Sun Yat-Sen University	Managerial Diversion, Product Market Competition, and Firm Performance
30 Sept	**Pavel Savor** Assistant Professor of Finance	Asset Pricing: A Tale of Two Days

	The Wharton School, University of Pennsylvania	
7 Oct	**Marco Pagano** Professor of Economics University of Naples Federico II	Employment and Wage Insurance within Firms: Worldwide Evidence
21 Oct	**Zhi Da** Associate Professor of Finance University of Notre Dame	When the bellwether dances to noise: Evidence from exchange-traded funds
28 Oct	**Ernst Maug** Professor of Corporate Finance University of Mannheim	Stock Repurchases and Liquidity
1 Nov	**Ekkehart Boehmer** Professor of Finance EDHEC Business School and EDHEC Risk Institute	International Evidence of Algorithmic Trading
4 Nov	**Pasquale Della Corte** Assistant Professor of Finance Imperial College London	Volatility Risk Premia and Exchange Rate Predictability
11 Nov	**Mariassunta Giannetti** Professor of Finance Stockholm School of Economics	Who Trades Against Mispricing?
22 Nov	**Ohad Kadan** Professor of Finance Olin Business School	Speculating on Private Information: Evidence from Trades around Analyst Recommendations
2 Dec	**Yufeng Han** Assistant Professor of Finance University of Colorado Denver	Portfolio Sorts and Anomaly: A Simulation Study