

Research Seminar in Finance – 2016

<i>Date</i>	<i>Speaker</i>	<i>Seminar Title</i>
11 January	K. Geert Rouwenhorst Yale School of Management	The Role of Hedgers and Speculators in Liquidity Provision to Commodity Futures Markets
21 March	Jay Shanken Emory University	Comparing Asset Pricing Models
28 March	Anna Cieslak Duke University	Stock Returns over the FOMC Cycle
04 April	Brett Green University of California, Berkeley	Information in Asset Markets with Correlated Values
25 April	Evgeny Lyandres Boston University Questrom School of Business	Owners' portfolio diversification and firm investment: Evidence from private and public firms
05 May	Lin Xiaoji Ohio State University	The Elephant in the Room: the Impact of Labor Obligations on Credit Risk
16 May	Amir Kermani UC Berkeley, Haas School of Business	Deregulation, Competition and the Race to the Bottom
15 June	Tong Yao University of Iowa	Information Production, Information Intensity, and Mutual Fund Performance
27 June	Lilian Ng York University, Schulich School of Business	Why Did Investment-Cash Flow Sensitivity Disappear? International Evidence
15 August	Thorsten Beck City University London, Cass Business School	Sectoral concentration, bank performance and systemic risk: Exploring cross-country variation
22 August	Oguzhan Karakas Boston College, Carroll School of Management	Earnings and the Value of Voting Rights
26 September	Eduardo Schwartz UCLA, Anderson School of Management	Commodity Pricing Models
03 October	Xiaoyun Yu Indiana University, Kelley School of Business and Shanghai Advanced Institute of Finance	The Corporate Finance Benefits of Short Horizon Investors
10 October	Lin Peng CUNY Baruch College, Zicklin School of Business	Are Stocks Priced to Yield a Non-Resiliency Premium?
31 October	Mark Grinblatt UCLA, Anderson School of Management	Style and Skill: Hedge Funds, Mutual Funds, and Momentum
07 November	Dmitriy Muravyev Boston College, Carroll School of Management	Option Trading Costs Are Lower Than You Think
14 November	David Lucca Federal Reserve Bank of New York	The Economics of Bank Supervision
21 November	Jarrad Harford University of Washington	How does an LBO impact the target's industry?
28 November	Sebastian Ebert Tilburg University	Weighted Discounting – On Group Diversity, Time-Inconsistency, and Consequences for Investment