

## Seminarer på Institut for Finansiering 2005

- 24. januar 2005** Francisco Gomes, London Business School:  
Asset Pricing with Heterogeneous Agents and Limited Risk Sharing
- 18. februar 2005** Anders Grosen, Aarhus School of Business:  
The Crisis in the Danish Life Insurance and Pension Funds Companies
- 1. april 2005** Ken Nyholm, European Central Bank:  
Yield Curve Prediction for the Strategic Investor
- 29. april 2005** Sergei Sarkissian, McGill University  
The Dynamics of Geographic versus Sectoral Diversification: Is There a Link to the Real Economy?
- 20. maj 2005** Annette Vissing-Jørgensen, Northwestern University  
Human Capital Risk, Stockholder Consumption, and Asset Returns
- 3. juni 2005** Kasper Meisner Nielsen, CEPR & University of Copenhagen  
The Returns to Private Equity Investment: Another Piece to the Private Equity Premium Puzzle?
- 10. juni 2005** John C. Heaton, Graduate School of Business, University of Chicago  
Consumption Strikes Back?: Measuring Long Run Risk
- 16. september 2005** Suleyman Basak, London Business School  
Optimal Asset Allocation and Risk Shifting in Money Management
- 10. oktober 2005** Martin Gruber, New York University  
Participant Reaction and The Performance of Funds Offered in 401(k) Plans
- 4. november 2005** Christian Schlag, Johann Wolfgang Goethe Universität Frankfurt  
Optimal Portfolios when Volatility can Jump
- 2. december 2005** Jonathan Berk, University of California, Berkeley  
Human Capital, Bankruptcy and Capital Structure
- 9. december 2005** Johannes Raaballe, University of Aarhus  
Udbytteannonceringseffekten i Danmark

**19. december 2005**

Søren Hvidkjær fra, University of Maryland  
Small trades and the cross-section of stock returns