

Seminarer på Institut for Finansiering 2004

30. januar 2004: Joost Driessen, University of Amsterdam:
Individual Stock-Option Prices and Credit Spreads
20. februar 2004 Raman Uppal, London Business School:
Portfolio Selection with Parameter and Model Uncertainty
5. marts 2004 Marco Lyrio, University of Leuven:
Macrofactors and the term structure of interest rates
31. marts 2004 Randall Morck, University of Alberta School of Business:
Firms-Specific Variation and Openness in Emerging Markets
29. april 2004 Charlotte Christiansen, Aarhus School of Business:
Decomposing European equity and bond volatility
11. maj 2004 Christine Whitehead, London School of Economics
Developments in UK housing finance - are we at a cross road?
17. maj 2004 Matthew Clayton, Rutgers Business School
Cross Holding, Investment, and Product Market Relationships
9. juni 2004 Pierre Collin Dufresne, Carnegie Mellon University:
1. *Equilibrium Commodity Prices with Irreversible Investment and Non-linear Technologies*
2. *Stochastic Convenience Yield implied from Commodity Futures and Interest Rates*
11. juni 2004 Sanjai Bhagat, University of Colorado:
Determinants Of IPO Valuation
27. august 2004 Kenneth Singleton, Graduate School of Business, Stanford University:
Sovereign default risk
16. september 2004 Charlotte Strunk Hansen, Zicklin School of Business, Baruch College/CUNY:
Long Run Regressions: Theory and Application to US Asset Markets
24. september 2004 Peter Bossaerts, California Institute of Technology:
Equilibration of Real Financial Markets: Theory and Experimental Evidence
29. oktober 2004 Ravi Bansal, Fuqua School of Business, Duke University:
Consumption, Dividends, and the Cross-Section of Equity Returns
- 11.-12. november 2004 Asset Allocation Workshop

19. november 2004

Andrew Ang, Columbia Business School:
Risk, Return and Dividends

2. december 2004

Nikolaus Hautsch, University of Copenhagen:
A Continuous-Time Measurement of the Buy-Sell Pressure in a Limit Order Book
Market