

EFA / EIASM Doctoral Tutorial in Finance

Copenhagen, Denmark, 15th August 2012

FINAL PROGRAMME

08.45 - 09.00 WELCOME

09.00 - 09.45

Jianfeng Hu, City University of New York
 "Does option trading convey stock price information?"

Discussants:

Faculty: Mitch Warachka, Singapore Management University

Student: Xiaofei Zhao, University of Toronto

09.45 - 10.30

 Xiaofei Zhao, University of Toronto "Information intensity and the cross-section of stock returns"

Discussants:

Faculty: Mark Kamstra, York University

Student: Tobias Scheinert, Humboldt Universität zu Berlin

10.30 - 10.45 BREAK

10.45 – 11.30 MET WORKING SINCE 1971

3. Rohit Sonika, University of Lancaster "The option and decision to repurchase stock"

Discussants:

Faculty: Abraham Ravid, Yeshiva University
Student: Jasmin Gider, University of Bonn

11.30 - 12.15

4. Tobias Scheinert, Humboldt Universität zu Berlin "Overconfident managers and corporate risk management"

Discussants:

Faculty: Raghavendra Rau, Cambridge University Student: Rohit Sonika, University of Lancaster

12.15 - 13.30 LUNCH

13.30 - 14.15

5. Arash Aloosh, BI Norwegian Business School "Variance risk premium differential and foreign exchange returns"

Discussants:

Faculty: Piet Sercu, K.U. Leuven

Student: Alexander Eisele, University of Lugano

14.15 - 15.00

6. Sarah Zhang, Karlsruhe Institute of Technology
"Need for speed: An empirical analysis of hard and soft information in a high frequency world"

Discussants:

Faculty: Albert (Pete) Kyle, University of Maryland Student: Jianfeng Hu, City University of New York

15.00 - 15.15 BREAK

15.15 - 16.00

7. Alexander Eisele, University of Lugano "Betting against beta and the cross-section of hedge fund returns"

Discussants:

Faculty: Neal Stoughton, Vienna Graduate School of Finance/WU-Vienna University of Economics and Business

Student: Arash Aloosh, BI Norwegian Business School

16.00 - 16.45

8. Jasmin Gider, University of Bonn
"Do SEC Detections Deter Insider Trading? Evidence from Earnings Announcements"

Discussants:

Faculty: Uday Rajan, University of Michigan

Student: Sarah Zhang, Karlsruhe Institute of Technology

16.45 - 17.00 CLOSURE