European Finance Association

EFA / EIASM
Doctoral Tutorial in Finance

Cambridge, England – 28th August 2013

PROGRAMME

08.45 – 09.00 WELCOME

09.00 – 09.45

1. Lulu Wang, Goethe University Frankfurt
“Conditional Effects of Covenants on Loan Pricing"

Discussants:
Faculty: Steven Ongena, Tilburg University
Student: Baolian Wang

09.45 – 10.30

2. Stefanie Schraeder, Université de Lausanne
“Information Processing and Non-Bayesian Learning in Financial Markets”

Discussants:
Faculty: Bart Lambrecht, University of Cambridge, Judge Business School
Student: David Snaphaan

10.30 – 10.45 BREAK

10.45 – 11.30

3. David Snaphaan, Maastricht University
“On the long-run bidder performance, free cash flows and target's Tobin's Q”

Discussants:
Faculty: Peter Szilagyi, University of Cambridge, Judge Business School
Student: Stefanie Schraeder

11.30 – 12.15

4. Sylvain Benoit, University of Orléans, France
"Where is the System?"

Discussants:
Faculty: Adrian Buss, INSEAD
Student: Lena Tonzer

12.15 – 13.30 Lunch

13.30 – 14.15

5. Stefan Gissler, Universitat Pompeu Fabra, Spain
"Slow Capital, Fast Prices: Funding Liquidity Shocks and Stock Price Reactions"

Discussants:
Faculty: Tobias Berg, Humboldt-University of Berlin
Student: Jing Zeng

14.15 – 15.00

6. Jing Zeng, London School of Economics
"Contingent Capital Structure"

Discussants:
Faculty: Mark Shackleton, Lancaster University
Student: Stefan Gissler

15.00 – 15.15 Break

15.15 – 16.00

7. Lena Tonzer, European University Institute, Italy
"Cross-Border Interbank Networks, Banking Risk, and Contagion"

Discussants:
Faculty: Sohnke Bartram, London Business School and Warwick Business School
Student: Sylvain Benoit

16.00 – 16.45

8. Baolian Wang, Hong Kong University of Science and Technology
"Probability Weighting and Asset Prices: Evidence from Mergers and Acquisitions"

Discussants:
Faculty: Christoph Schneider, University of Mannheim
Student: Lulu Wang

16.45 – 17.00 Closure