



European Finance Association

2014 Doctoral Tutorial in Finance

Lugano, Switzerland, 27th August 2014

ACCEPTED PAPERS

Vincent Bogousslavsky, EPFL, Swiss Finance Institute
Infrequent Rebalancing and Short-term Return Predictability

Michael Brolley, University of Toronto
Price Improvement in Dark Markets

Markus Broman, York University, Schulich School of Business
Correlated Demand and Excess Comovement of Exchange-Traded Fund Returns

Ruoran Gao, Cornell University, Johnson School of Management
Business Networks, Firm Connectivity and Firm Policies

Yiqing Lu, London School of Economics
Executive Discretionary Pay: Should It Be Capped?

Omar Rachedi, Universidad Carlos III de Madrid
Asset Pricing with Heterogeneous Inattention

Carlos Ramirez, Carnegie Mellon University, Tepper School of Business
Basket Securities in Segmented Markets

Nic Schaub, University of Mannheim
The Role of Major Data Providers in Disseminating Earnings Information

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