



European Finance Association

EFA / EIASM Doctoral Tutorial in Finance

Lugano, Switzerland – 27th August 2014

PROGRAMME

08.45 – 09.00 WELCOME

09.00 – 09.45

1. Janet (Ruoran) Gao, Cornell University, Johnson School of Management
"Business Networks, Firm Connectivity and Firm Policies"

Discussants:

Faculty: Uday Rajan, University of Michigan, Stephen M. Ross School of Business

Student: Markus Broman

09.45 – 10.30

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

Discussants:

Faculty: Thierry Foucault, HEC, Paris

Student: Omar Rachedi

10.30 – 10.45 BREAK

10.45 – 11.30

3. Yiqing Lü, London School of Economics
"Executive Discretionary Pay: Should It Be Capped?"

Discussants:

Faculty: Shantanu Banerjee, Lancaster University

Student: Michael Brolley

11.30 – 12.15

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

Discussants:

Faculty: Mark Wahrenburg, Goethe Universität Frankfurt

Student: Yiqing Lü

12.15 – 13.30 LUNCH

13.30 – 14.15

5. Michael Brolley, University of Toronto
"Price Improvement in Dark Markets"

Discussants:

Faculty: Hans Degryse, KU Leuven

Student: Vincent Bogousslavsky

14.15 – 15.00

6. Markus Broman, York University, Schulich School of Business
"Liquidity Clienteles, Correlated Demand and Excess Comovement of Exchange-Traded Fund Returns"

Discussants:

Faculty: Kristian Miltersen, Copenhagen Business School

Student: Nic Schaub

15.00 – 15.15 BREAK

15.15 – 16.00

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

Discussants:

Faculty: Otto Randl, University of Vienna

Student: Janet (Ruoran) Gao

16.00 – 16.45

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

Discussants:

Faculty: Adrian Buss, INSEAD

Student: Carlos Ramirez

16.45 – 17.00 CLOSURE

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