European Finance Association

EFA / EIASM
Doctoral Tutorial in Finance

Copenhagen, Denmark, 15th August 2012

FINAL PROGRAMME

08.45 – 09.00 WELCOME

09.00 – 09.45

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

<u>Discussants</u>:
Faculty: Mitch Warachka, Singapore Management University
Student: Xiaofei Zhao, University of Toronto

09.45 – 10.30

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

<u>Discussants</u>:
Faculty: Mark Kamstra, York University
Student: Tobias Scheinert, Humboldt Universität zu Berlin

10.30 – 10.45 BREAK

10.45 – 11.30

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

<u>Discussants</u>:
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"

<u>Discussants</u>:
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