

➤ October 2003

Tuesday 7th **A. SBUELZ** University of Tilburg
"Equilibrium asset pricing with time-varying pessimism"

Tuesday 14th **P. PONCET** ESSEC
"General Equilibrium Real and Nominal Interest rates"

Tuesday 21st **M. CHAU** ESSEC
"Market-making when traders follow dynamic order placement strategies"

➤ November 2003

Tuesday 4th **O. L. COURTOIS** Lyon 1
"The Capital Structure from the Point of View of Investors and Managers. An Analysis with Jump Processes."

Monday 10th **B. CROITORU** Mc Gill Canada
"On the Role of Arbitrageurs in Rational Markets"

Monday 17th **C. SPATT** Pennsylvania
"Equilibrium Asset Pricing Under Heterogeneous Information"

Tuesday 25th **M. BARONI** ESSEC
"Which Capital Growth Index for Paris Residential Market ?"

➤ December 2003

Tuesday 9th **L. VALDERRAMA** ESSEC
"Privatization in a lobbying game"

➤ January 2004

Thursday 13th **J.M. GASPARD** ESSEC
"Shareholder Investment Horizons and the Market for Corporate Control"

Tuesday 20th **L. LESCOURRET** CREST
"Preferencing and Dealer Inventory"

↳ February 2004

Tuesday 3th **S. Pliska** Université Illinois Chicago

"Optimal Mortgage Refinancing with Endogenous Mortgage Rates"

Tuesday 17th **Juan Pedro Gomez** Université Pompeu Fabra Barcelone

"Keeping up with the Joneses : An international asset pricing model"

March 2004

Tuesday 23th **A. RONCORONI** ESSEC
"Some Issues on Electricity Price Modeling"

Tuesday 30th **N.WEBBER** Cass Business School Londres
"Monte Carlo methods for pricing path dependent derivatives when asset returns are driven by Levy processes"

April 2004

Tuesday 20th **N. KAHALE** Hiram Finance Paris
"Arbitrage et Interpolation de la volatilité"

May 2004

Tuesday 4th **L. VALDERRAMA** ESSEC-FMI
"The Political Economy of Investment Flows"

Tuesday 11th **L. NGUYEN-NGOC** Paris VI
"Modèle de Levy Exponentiels et Evaluation d'Option"

Tuesday 18th **R. Zaabar** Université de Toulouse1
"How does the Market Value Ownership Concentration : Evidence from France"

June 2004

Tuesday 8th **B.G. Katz** Stern School of Business, NYU
"Moving toward the Rule of Law in the Face of Corruption : Implications for Foreign Investment"