

↳ October 2006

Monday, October 16th, 2006 at 4.30 pm in E107

Professor Frédéric PALOMINO, HEC Paris

↳ "Project Financing and the Provision of Insurance"

Monday, October 23rd, 2006 at 4.30 pm

Professor Florian HEIDER, European Central Bank

↳ "Capital Structure, Risk and Asymmetric Information"

↳ November 2006

Monday, November 6th, 2006 at 4.30 pm

Professor Jean-Pierre BOUCHAUD, CEA Saclay

↳ "New volatility models and historical option pricing (and hedging)"

Monday, November 13rd, 2006

Professor Fred Espen BENTH, University of Oslo

↳ "Stochastic modeling of financial electricity contacts"

↳ "Modelling electricity forward prices"

Monday, November 20th, 2006 at 4.30 pm

Professor Pascal FRANCOIS, HEC (Montreal)

↳ "Strategic Conversion and the Risk Mitigating Effect of Convertible Debt"

Monday, November 27th, 2006 at 4.30 pm

Professeur BEN HAMBLY, University of Oxford

↳ "Pricing Swing Options in Electricity Markets"

↳ December 2006

Monday, December 4th, 2006 at 4.30 pm

Professor Jean-Pierre ZIGRAND, London School of Economics

↳ "Arbitrage Networks"

Monday, December 11th, 2006 at 4.30 pm

--SEMINAR CARRIED FORWARD -- date to be announced

Professor Stefano GALLUCCIO, BNP Paribas Fixed Income, London (GB)

"Constructive Theory of Market Models for Interest-rate Derivatives: Graph Theory, Admissible Sets of Swap Rates and Smile Modelling"

Based on the paper :

↳ "Theory and Calibration of Swap Markets Models"

↳ January 2007

Monday, January 15th, 2007 at 4.30 pm in E204

Professor Jon DANIELSSON, London School of Economics (GB)

↳ "On the Impact of Fundamentals, Liquidity and Coordination on Market Stability"

Monday, January 22th, 2007 at 4.30 pm in D203

Abraham LIOUI, Bar Ilan University, Tel Aviv

↳ "Stock Return Predictability in a Monetary Economy"

↳ February 2007

Monday, February 5th, 2007 at 4.30 pm in E207

Professor Albert J. MENKVELD, University of Amsterdam

↳ "Designated Market Markers for Small-Cap Stocks: Is One Enough?"

Monday, February 12th, 2007 at 4.30 pm in D203

Andrea SIRONI & Andrea RESTI, Bocconi University

↳ "What's Different about loans? An analysis of the risk structure of credit spread"

↳ March 2007

Monday, March 19th, 2007 at 4.30 pm in E19

Professor Martin WEBER, Mannheim University

↳ "How do Markets React to Fundamental Shocks? An Experimental Analysis on Underreaction and Momentum"

Monday, March 26th, 2007 at 4.30 pm in N305

David SRAER, Crest & Gremaq

↳ "The Corporate Wealth Effect : From Real Estate Shocks to Corporate Investment"

↳ April 2007

Monday, April 2nd, 2007 at 4.30 pm in N305

Isabelle BAJEUX-BESNAINOU, George Washington University, visiting CREST

↳ "Portfolio Optimization under Tracking Error and Weights Constraints"

Monday, April 16th, 2007 at 4.30 pm in N305

Alvaro CARTEA - Birkbeck University, London

"How Do Waiting Times or Duration Between Trades of Underlying Securities Affect Option Prices"

↳ May 2007

Monday, May 14th, 2007 at 4.30 pm in N305

Professor Eric RENAULT, University of North Carolina (USA)

↳ "Disentangling the Effects of Heterogeneous Beliefs and Preferences on Asset Prices"

Monday, May 21th, 2007 at 4.30 pm in N305

Professor Francesca CORNELLI, London Business School

↳ "Ex ante effects of ex post managerial ownership"

Tuesday, May 29th, 2007 at 4.30pm in D202

Mike Wright, CMBOR University of Nottingham

↳ "The Impact of Corporate Governance Mechanisms on Value Increase in Leveraged Buyouts"

↳ "The Wage and Employment Effects of Leveraged Buyouts in the UK"

↳ June 2007

Monday, June 4th, 2007 at 4.30 pm in N305

--SEMINAR CARRIED FORWARD -- date to be announced

Professor Fany DECLERCK, Toulouse University (France)

↳ "Liquidity and Price Discovery in the European Corporate Bond Market"

Monday, June 11th, 2007 at 4.30 pm in N105

Professor Jean-Francois GAJEWSKI, Université Paris 12

↳ "Centralised Order Books versus Hybrid Order Books: A Paired Comparison of Trading Costs on NSC (Euronext Paris) and SETS (London Stock Exchange)"