





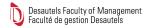
DESAUTELS-HEC-ROTMAN WINTER FINANCE WORKSHOP PROGRAM

Wednesday – March 16, 2011

16h45	Illiquidity of US Treasuries and Equity Returns Ruslan Goyenko, McGill University
17h15	Time-Varying Asset Volatility and the Credit Spread Puzzle Jan Ericsson, McGill University
17h45	High Water Marks in Competitive Capital Markets Susan Christoffersen, Rotman School of Management

Thursday - March 17, 2011

16h15	To be announced Aytek Malkhozov, McGill University
16h45	Volatility Forecasting and Explanatory Variables: A Tractable Bayesian Approach to Stochastic Volatility Christian Dorion, HEC Montreal
17h15	Information Disclosures and Intraday Price Discovery: Evidence From Jumps Chayawat Orthanalai, Georgia Tech
17h45	Accounting Information Releases and CDS Spreads Kris Jacobs, University of Houston







Friday – March 18, 2011

16h15	Do Industry Growth Prospects Drive IPO Stock Performance Jean-Sébastien Michel, HEC Montreal
16h45	Sovereign Default Risk and the US Equity Market Alexandre Jeanneret, HEC Montreal
17h15	Illiquidity Premia in Equity Options Markets Peter Christoffersen, Rotman School of Management
17h45	Do Jumps Contribute to the Dynamics of the Equity Premium? Tom McCurdy, Rotman School of Management
18h15	To be announced Bo Becker, Harvard Business School

Saturday – March 19, 2011

16h15	Hitesh Doshi, McGill University
16h45	Do Return Prediction Models Add Economic Value? Tolga Cenesizoglu, HEC Montreal
17h15	Agency Conflicts and Cash: Estimates From a Structural Model Boris Nikolov, University of Rochester
17h45	Hedging Labor Income Risk Sebastien Betermier, McGill University