

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 To be announced...**
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