Seminars

2007

April 25: Chao Chen - Executive compensation, hedging, and firm value.

March 23: Martin Boyer, HEC Montreal - The value of real and financial risk management.

February 28: Zhong-guo Zhou - The high volume return premium: Evidence from the Chinese stock market.

2006

November 22: Lin Tan, California State Polytechnic University, Pomona - The speed of adjustment to information: Evidence from the Chinese stock market.

October 25: Levon Goukasian, Pepperdine University - Optimal risk taking with flexible income.

September 27: Chao Chen - High momentum and traditional momentum strategies: New evidence from China's stock market.

March 24: Yanbo Jin - Does hedging increase firm value? Evidence from the North American gold mining industry.

February 24: Zhong-guo Zhou - Chinese IPO activity, pricing, and market cycle.

2005

December 2: G. Michael Phillips, and William Jennings - Applying beta: A "risky" proposition?

October 7: Chao Chen - Debt financing, money encirclement, and ownership structure of Chinese listed firms.

October 7: Haiwei Chen, California State University, San Bernardino - The effect of market integration: Evidence from the Chinese stock markets.

April 6: Vicentiu Covrig - Home bias and the cost of capital.

March 11: Patricia Born - Results of the risk management information system survey.

2004

December 3: James Chong - The forecasting abilities of implied and econometric variance-covariance models across financial measures.

November 3: Monica Her, and James Chong - To sin or not to sin? Now that's the question.

October 12: Jing Chi, Massey University (New Zealand)
- Short-run underpricing and its characteristics in Chinese initial public offering (IPO) markets.
- The performance and long-run characteristics of the Chinese IPO market.

October 1: Vicentiu Covrig - Who determines the domestic bias and foreign bias? Evidence from mutual fund equity allocations worldwide.

May 12: Yanbo Jin - Firm value and hedging: Evidence from the U.S. oil and gas producers.

April 23: Chao Chen - The stock repurchase puzzle.

March 10: James P. Dow - Stock holding by retirement age individuals.

2003

November 14: James Chong - Market value added as an investment selection tool: A portfolio separation test.

September 26: Patricia Born, and G. Michael Phillips - Do risk transfers reduce performance volatility? Evidence from the managed care industry.