Seminar Series 2013 / 2014

Friday, September 13, 2013, 10:00 AM, HA968
Holger Mueller
Capital and Labor Reallocation Inside Firms
(co-authored with Xavier Giroud)

Friday, September 20, 2013, 10:00 AM, HA968
Nicolae Garleanu (Berkely Hass School of Business)
Financial Entanglement: A Theory of Incomplete Integration, Leverage, Crashes, and Contagion
(co-authored with Stavros Panageas and Jianfeng Yu)

Friday, October 18, 2013, 10:00 AM, HA968
Motohiro Yogo (Federal Reserve Minneapolis)
Shadow Insurance [PDF file]
(co-authored with Ralph S.J. Koijen)

Friday, November 01, 2013, 10:00 AM, HA968
Andreas Stathopoulos (University of Southern California)
The Term Structure of Currency Carry Trade Risk Premia

Thursday, November 07, 2013, 01:00 PM, HA968
Lukas Schmid (Duke University)
Testing Dynamic Agency Theory via Structural Estimation

Friday, November 15, 2013, 10:00 AM, HA968
Jack Favilukis (London School of Economics)
Foreign Ownership of U.S. Safe Assets: Good or Bad?

Friday, November 22, 2013, 10:00 AM, HA968
Laurent Fresard (University of Maryland)
Competitive Pressure and Corporate Investment: Evidence from Trade Liberalization?

Friday, December 06, 2013, 07:00 AM, HA 968
Alexei Tchistyi (Berkely Hass School of Business)
Risking Other People's Money: Gambling, Limited Liability, and Optimal Incentives

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Friday, January 10, 2014, 10:00 AM, HA968
Michael Weber (University of California, Berkeley)
Nominal Rigidities and Asset Pricing

Friday, January 17, 2014, 10:00 AM, HA968
Jeongmin (Mina) Lee (University of Maryland)
Collateral Circulation and Repo Spreads

Friday, January 24, 2014, 10:00 AM, HA968
Jason Roderick Donaldson (London Business School)
Procyclical Promises

Friday, January 31, 2014, 10:00 AM, Location TBA
David Schreindorfer (Carnegie Mellon University)
Tails, Fears, and Equilibrium Option Prices

Friday, February 07, 2014, 10:00 AM, HA968
Lin (William) Cong (Stanford University)
Auctions of Real Options

Tuesday, February 11, 2014, 10:00 AM, HA968
Mindy Xiaolan Zhang (University of California, Los Angeles)
Who Bears Firm-Level Risk? Implications for Cash Flow Volatility

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Wednesday, February 19, 2014, 10:00 AM, HA968
Georgios Skoulakis (University of Maryland)
Estimating and Testing Linear Factor Models using Large Cross Sections: The Regression-Calibration Approach

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Friday, March 07, 2014, 10:00 AM, HA968
Christopher Hennessy (London Busines School)
Natural Policy Experiments: Positive and Normative Analysis

Thursday, March 13, 2014, 10:00 AM, Location TBA
Richard Lowery (UT Austin)
Title TBA

Friday, March 14, 2014, 12:30 PM, HA967
Urban J. Jermann (University of Pennsylvania)
Interest Rate Swaps and Corporate Default

Friday, March 21, 2014, 10:00 AM, HA968
Joao F. Gomes (University of Pennsylvania)
Equilibrium Credit Spreads and the Macroeconomy

Friday, March 28, 2014, 10:00 AM, HA968
Hyunseob Kim (Cornell University)
The Asset Redeployability Channel: How Uncertainty Affects Corporate Investment

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Friday, April 04, 2014, 10:00 AM, HA968
William Fuchs (University of California, Berkeley)
(1) Adverse Selection, Slow Moving Capital and Misallocation, (2) Government Interventions in a Dynamic Market with Adverse Selection

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Friday, April 11, 2014, 10:00 AM, HA968
Mariassunta Giannetti (Stockholm School of Economics)
Mortgage Concentration, Foreclosures and House Prices

Tuesday, April 15, 2014, 10:00 AM, HA291
David Backus (New York University)
Entropy and Asset Pricing

Friday, May 02, 2014, 10:00 AM, HA968
Geoffrey Tate (University of North Carolina)
Are Credit Ratings Subjective? The Role of Credit Analysts in Determining Ratings

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Friday, May 09, 2014, 10:00 AM, HA968
Toni M. Whited (University of Rochester)
Collateral, Taxes, and Leverage

Friday, May 16, 2014, 10:00 AM, HA968
Efraim (Effi) Benmelech (Northwestern University)
The Agglomeration of Bankruptcy

Friday, May 23, 2014, 10:00 AM, HA968
Xiaoji Lin (Ohio State University)
External Equity Financing Shocks, Financial Flows, and Asset Prices

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Friday, June 06, 2014, 10:00 AM, HA968
Lars A. Lochstoer (Columbia University)
Asset Pricing when 'This Time is Different'
