



Finance Research Seminars **Wednesdays, Spring 2010**

- 3rd February 2010 **Walter Distaso** (Imperial College London) *'International Market Links and Volatility Transmission'*
- *10th February 2010 **Michael Dempster** (University of Cambridge)* *'Modelling Long Term Commodity Futures'*
- *17th February 2010 **Michael Moore** (Queens University) *'Private Information and the Monetary Model of Exchange Rates: Evidence from a Novel Data Set'**
- 3rd March 2010 (11am-12pm) **Anh L Tran** (Drexel University) *'On the Importance of Golden Parachutes'*
- 3rd March 2010 **Kevin Aretz** (Lancaster University Management School) *'How Does A Firm's Default Risk Affect Its Expected Equity Return?'*
- 10th March 2010 **Uli Hege** (HEC, Paris) *'The Role of Private Equity in Corporate Asset Sales: Theory and Evidence'*
- 17th March 2010 **Kabir Dutta** (CRA International) *'Application of Tukey's Exploratory Data Analysis in Financial Risk Management: Case of Market and Operational risk'*
- 24th March 2010 **William Shaw** (Kings College) *'Hybrid Brownian Motion: a Model for Price Feedback and Volatility Explosion'*

Seminars on Wednesdays.

Room 2005 Cass Business School

*Room LG003

All at 12.45pm to 2.00p.m.

Refreshments available in the 2nd Floor Milling Area at
12.30pm

Contact Aneel Keswani (0207-040-8763)