

Program 2006

Name of presenting author is capitalized.

Wednesday

Keynote presentation	Jonathan Berk	Human Capital, Bankruptcy, and Capital Structure
Morning session	Martin DIERKER	The Value of Private and Public Information in Firms: An Agency View <i>Discussant:</i> Tommy Stamland
	Egil MATSEN	Portfolio Choice when Managers Control Returns <i>Discussant:</i> Jøril Mæland
Afternoon session	Pegaret Pichler and Alex STOMPER	Primary Market Design: Mechanisms and Markets
	Wolfgang BÜHLER and Tim Thabe	Credit Risk and Optimal Capital Structure under Incomplete Accounting Information and Liquidity Risk
	Ken L. BECHMANN and Toke L. Hjortshøj	The Accounting Values of Option Based Compensation: A Study of Values Reported by Danish Listed Companies
	Carsten SØRENSEN	Interest Rate Uncertainty and Strategic Asset Allocation with Borrowing and Short Sales Constraints
	Fred Espen Benth and Steen KOEKEBAKKER	Stochastic Modeling of Financial Electricity Contracts
	Masaaki KIJIMA and Takashi SHIBATA	An Option-Pricing Approach for the Valuation of Intangible Assets
	Peter Løchte JØRGENSEN	Traffic Light Options

Thursday

Keynote presentation	Ron Anderson	Liquidity and Capital Structure
Morning session	Jan BUDEK, Peter C. Schotman and Rolf Tschernig	Long Memory and the Term Structure of Risk <i>Discussant:</i> Jonas Andersson
	Thomas DANGL, Michael HALLING and Otto Randl	Equity Return Prediction: Are Coefficients Time Varying? <i>Discussant:</i> Frode Steen
Afternoon session	Alex Edmans, Diego García and Øyvind NORLI	Sports Sentiment and Stock Returns
	Rajkamal Iyer and José Luis PEYDRÓ-ALCALDE	Interbank Contagion: Evidence from Real Transactions
	Jan-Magnus MOBERG and Genaro Sucarrat	What Determines the Values of the Oslo Stock Exchange
	Andreas KRAUSE, K. C. John Wei and Zhishu Yang	Behavioral Bias of Traders: Evidence for the Disposition and Reverse Disposition Effect
	Markku KAUSTIA and Sami Torstila	Ownership Society? Evidence on Investors as Voters
	Isaac T. TABNER	Benchmark Concentration: Value Weights versus Equal Weights
	José S. Penalva ZUASTI	An Experimental Insurance Market: First Run

Friday

Keynote presentation	Peter Bossaerts	Are Cognitive Biases Relevant for Asset Pricing?
Morning session	Michel A. Habib and Pierre MELLA-BARRAL	Which Way to Grow? Merging, Buying Assets, or Partnering <i>Discussant:</i> Kristian R. Miltersen
	Michael HALLING, Marco Pagano, Otto Randl and Josef ZECHNER	Where is the Market? Evidence from Cross-Listings <i>Discussant:</i> Bernt Arne Ødegaard

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