Fall 2006 Finance Seminar Series -Workshop Schedule

Student Coordinator: **Laura Gonzalez**
Faculty Coordinator: **Jason Karceski**

All seminars are scheduled from 9-10:30am on Friday mornings.

October 27

Speaker: **Mitchell Petersen**, Northwestern University
Title: **Estimating Standard Errors in Finance Panel Data Sets: Comparing Approaches**

Preseminar:
Brandon Lockhart "Econometric Analysis of Panel Data", by Badi H. Baltagi, 3rd Edition, Chapter 8

November 3

Speaker: **Allen Poteshman**, University of Illinois
Title: **Does Option Trading Have a Pervasive Impact on Underlying Stock Prices?**

Preseminar:
Alice Bonaime "Stock price clustering on option expiration dates" by Ni, Pearson and Poteshman (2005 JFE)
Aaron Gubin "A note on the impact of options on stock return volatility" by Bollen (1998 JBF)

December 1

Speaker: **Steve Sharpe**, Federal Reserve Board of Governors
Title: **Topic: Unwritten footnotes**

Preseminar:
Ozde Oztekin "Earnings manipulation, pension assumptions and managerial investment decisions", by Bergstresser, Desai and Rauh, working paper
Jennifer Itzkowitz "Did pension plan accounting contribute to a stock market bubble?", by Coronado and Sharpe (2003 Brookings Papers on Economic Activity)