Spring 2003 Workshop Schedule

Student Presenter: **Rick Borghesi**
Date: Friday, May 16, 10:30 AM in Stuzin 200
Title: *"Price Predictability: Insight from the Sports NFL Betting Market"*

Student Presenter: **Rongbing Huang**
Discussion Leader: **Ozzie Ince** and **Hugh Marble**
Background paper 1: Berger, Miller, Petersen, Rajan and Stein (2002 WP) *"Does Function Follow Organizational Form? Evidence from the Lending Practices of Large and Small Banks"*
Background paper 2: Gruber (1996 JF) *"Another Puzzle: The Growth in Actively Managed Mutual Funds"*
Date: March 26
Seminar Speaker: **Harrison Hong**, Princeton University
Title: *"Does Fund Size Erode Mutual Fund Performance? The Role of Liquidity and Organization"*

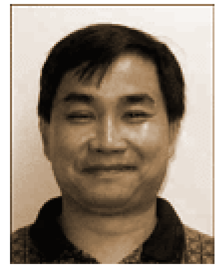
Harrison Hong

Student Presenter: **Rick Borghesi**
Discussion Leader: **Rick Borghesi**
Background paper 1: Lowry and Schwert (2002 JF) *"IPO Market Cycles: Bubbles or Sequential Learning?"*
Background paper 2: Seguin and Smoller (1997 JFE) *"Share Price and Mortality: An Empirical Evaluation of Newly Listed Nasdaq Stocks"*
Date: February 26
Seminar Speaker: **Ken French**, Dartmouth
Title: *"New Lists and Seasoned Firms: Fundamentals and Survival Rates"*

Ken French

Student Presenter: **Stas Nikolova**
Discussion Leader: none
Background paper 1: Berger, Demsetz and Strahan (1999 JBF) *"The Consolidation of the Financial Services Industry: Causes, Consequences, and Implications for the Future"*
Background paper 2: Shih (2002 WP) *"Banking-Sector Crisis and Mergers as a Solution"*
Date: February 13
Seminar Speaker: **Ralf Elsas**, University of Florida
Title: *"Preemptive Distress Resolution by Bank Mergers"*

Student Presenter: **Grace Hao**
Discussion Leader: **Grace Hao**
Background paper 1: Amihud and Mendelson (1986 JFE) *"Asset Pricing and the Bid-Ask Spread"*
Background paper 2: Silber (1991 FAJ) *"Discounts on Restricted Stock: The Impact of Illiquidity on Stock Prices"*
Date: January 30
Seminar Speaker: **Zhiwu Chen**, Yale University
Title: *"Discounts on Illiquid Stocks: Evidence from China"*



Zhiwu Chen

Student Presenter: **Ozzie Ince**
Discussion Leader: **Rongbing Huang**
Background paper 1: Lakonishok, Shleifer and Vishny (1994 JF) *"Contrarian Investment, Extrapolation, and Risk"*
Background paper 2: Chan, Karceski and Lakonishok (2003 JF) *"The Level and Persistence of Growth Rates"*
Date: January 16
Seminar Speaker: **Alon Brav**, Duke University
Title: *"Expected Return and Asset Pricing"*

Alon Brav