

Spring 2004 Workshop Schedule

Student Presenter: Jennifer Itzkowitz
Discussion Leader: Jennifer Itzkowitz
Background paper 1: Barber and Odean (2002 RFS) *"Online Investors: Do the Slow Die First?"*
Background paper 2: Hong, Kubik and Stein (2004 JF) *"Social Interaction and Stock Market Participation"*
Date: January 16
Seminar Speaker: Vicki Bogan, Brown University
Title: *"Stock Market Participation and the Internet"*



Vicki Bogan

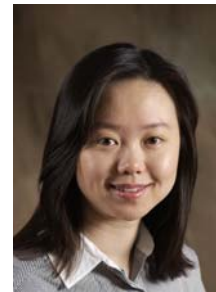
Student Presenter: Tom Barkley and Laura Gonzalez
Discussion Leader: Tom Barkley and Laura Gonzalez
Background paper 1: Duflo and Saez (2002 JPE) *"Participation and Investment Decisions in a Retirement Plan: The Influence of Colleagues' Choices"*
Background paper 2: Feng, Fei and Seasholes (2004 JF) *"Herding and Location"*
Date: February 13
Seminar Speaker: Zoran Ivkovich, Univ of Illinois at UC
Title: *"Information Dissemination Effects in Individual Investors' Common Stock Purchases: Covet Thy Neighbors' Investment Choice"*



Zoran Ivkovich

Student Presenter: Xiaohui Gao and Wendy Hu
Discussion Leader: Xiaohui Gao and Wendy Hu
Background paper 1: Berk and Green (2002 WP) *"Mutual Fund Flows and Performance in Rational Markets"*
Background paper 2: Carhart (1997 JF) *"On Persistence in Mutual Fund Performance"*
Date: February 20
Seminar Speaker: Lu Zheng, University of Michigan

Title: *"Do Skilled Managers Diversify Less? On Concentration and Performance of Actively Managed Mutual Funds"*



Lu Zheng

Student Presenter: Grace Hao and Cem Demiroglu
Discussion Leader: Grace Hao
Background paper 1: Brennan, Chordia and Subrahmanyam (1998 JFE) *"Alternative Factor Specifications, Security Characteristics, and the Cross-Section of Expected Returns"*
Background paper 2: Berk (2000 JF) *"Sorting Out Sorts"*
Date: February 27
Seminar Speaker: Tarun Chordia, Emory Univ.

Title: *"Can Asset Pricing Models Explain Liquidity and Momentum?"*



Tarun Chordia

Student Presenter: Grace Hao and Ozzie Ince

Discussion Leader: Rongbing Huang

Background paper 1: Hao (2004 WP) "Laddering in IPOs"

Background paper 2: Reuter (2004 WP) "Are IPO Allocations for Sale? Evidence from Mutual Funds"

Date: April 2

Seminar Speaker: John Griffin, Univ of Texas

Title: "IPO Underwriter Client Trading"



John Griffin

Student Presenter: NA

Discussion Leader: NA

Background paper 1: NA

Background paper 2: NA

Date: June 11

Seminar Speaker: Giuliano Iannotta, Bocconi University

Title: "Testing for Opacity in the European Banking Industry: Evidence from Bond Credit Ratings"