BATTERYMARCH FINANCE SEMINAR – SPRING 2000
Supported by Batterymarch Financial Management

Seminars meet on Wednesday from 4:00 – 5:30 p.m. in Room E51-315
Schedule revised 5/4/00

Feb. 16  Simon Gervais, Wharton School
“The Role of Trading Halts in Monitoring a Specialist Market”

Feb. 23  Roberto Rigobon, MIT
“Information through Heteroskedasticity: Measuring ‘Contagion’ between Argentinean and Mexican Sovereign Bonds”

March 1  Jennifer Carpenter, NYU/Wharton School
“Corporate Bonds: Valuation, Hedging, and Optimal Call and Default Policies”

March 8  Alon Brav, Duke University
“Competing Theories of Financial Anomalies”

March 15 Randall Morck, Harvard University (Econ)
“The Information Content of Stock Markets: Why Do Emerging Markets Have Synchronous Stock Price Movements?”

March 22 Spring Break

March 29 Michael Brandt, Wharton School
“Variable Selection for Portfolio Choice”

April 5  Josh Lerner, Harvard Business School

April 12 Josef Lakonishok, University of Illinois
“The Stock Market Valuation of Research and Development Expenditures”

April 19 Marco Pagano, Universita di Salerno
“The Geography of Equity Listing: Why Do European Companies List Abroad?”

April 26 Kose John, NYU
“Design of Corporate Governance: Role of Ownership Structure.”