

Workshop in Capital Markets

Fall 2007

(Tuesday, 6 – 7pm, “Sala Rossa”)

- **9 October**
Theodoros Diasakos
Comparative Statics of General Equilibrium Asset Pricing
- **12 October (*)**
Paolo Colla (Bocconi)
Environmental Policy and Speculation on Markets for Emission Permits (joint with M. Germain and V. van Steenberghe)
- **23 October**
Elisa Luciano
Credit Risk and Parent-Subsidiary Links (joint with Giovanna Nicodano)
- **30 October**
Antonio Mele
Macroeconomic Determinants of Stock Market Volatility and Volatility Risk Premia (joint with Valentina Corradi and Walter Distaso)
- **6 November**
Filippo Taddei
Bequest Taxation and Real Estate Prices
- **13 November**
Kostas Koufopoulos (Warwick Business School)
Managerial Compensation and Capital Structure under Asymmetric Information
- **20 November – TBC**
Stefano Demichelis
Corporate Control and the Stock Market (joint with Klaus Ritzberger)
- **27 November**
Paolo Ghirardato Postponed to November 30, h 12:30
Ambiguity and Asset Markets: Theory and Experiment (joint with Peter Bossaerts, Serena Guarnaschelli and William Zame)
- **4 December**
Tetyana Dubovyk
Retirement Savings Accounts and Human Capital Investment
- **11 December**
Maela Giofré
Equity Portfolio Allocation for Institutional Investors

(*) Note the change of date