4th AFE-QASS Conference, INEAG, Samos 2007.

Invited Speakers:

Richard Baillie (Michigan State University and Queen Mary, University of London): *Carry trades, momentum trading and nonlinear adjustments to uncovered interest parity*
Giovanni Barone-Adesi (University of Lugano, Switzerland): *Can binomial models price barrier options?*
Alec Chrystal (CASS Business School, City University): *Bank of England's monetary policy independence: the first ten years*
Keith Cuthbertson (CASS Business School, City University): *Mutual and hedge fund performance: the alchemists' revenge*

Selected Presentations:

Eleni Avaritsioti (Imperial College, London): *A wavelet-based approach of the Athens stock market predictability*
George Bezerianos (CASS Business School, City University): *An empirical investigation of the theory of contingent claims for corporate debt*
Melisso Boschi (University of Perugia, Italy, and University of Essex): *Foreign capital in Latin America: a long run structural global VAR perspective*
Jian Chen (University of Essex): *Risk neutral and physical jumps in option pricing*
Christian Conrad (ETH, KOF, Zurich):*The high-frequency response of the EUR-US dollar exchange rate to ECB monetary policy announcements*
Hayette Gatfaoui (Rouen School of Management, France): *Are credit default swap spreads market driven?*
Yixin Hou (University of Birmingham): *The non-performing loans: some bank-level evidences*
Stavroula Iliopoulou (Royal Holloway, University of London): *Equity based compensation and old boy networks in the UK*
Krassas Ioannis (University of Exeter): *Investor reactions to voluntary corporate disclosures in an experimental asset market*
Silvia Lui (Queen Mary, University of London): *Empirical factor analysis of stock volatility using stochastic volatility factor model: evidence from five Asian stock indexes*
Manolis Kavoussanos (Athens University of Economics and Business, Greece): *Merger announcements and insider trading activity: the London and Athens stock exchanges*
Jacinta Nwachukwu (University of Manchester): *Foreign capital inflows and the real exchange rate in sub-saharan Africa*
Konstantinos Papadopoulos (Aristotle University of Thessaloniki, Greece): *Interest rates and currency prices in a two country strategic market game model*
George Petropoulos (Eurobank, Greece): *On credit spreads, credit spread options and implied probabilities of default*

Anna Thorsell (Umeå University, Sweden): *Coersion, copy-cats, and colleagues: staffing the board of the IPO company*
Fuyu Yang (University of Leicester): *Bayesian inferences of a generalized stochastic unit root model*