

CEF-QASS Brunel Conference
On Empirical Finance
Provisional Program

2008


Invited Sessions

Tuesday 27th May
Room: LC066

Coffee: 9.30-10.00

Session 1: Chair: Guglielmo Maria Caporale (Brunel University)

10.00-10.40	Stephen Pollock(University of Leicester): <u>The frequency analysis of the business cycle</u>
10.40-11.20	Jerry Coakley (University of Essex): <u>The winner's curse and lottery allocated IPOs in China</u>
11.20-12.00	Ron Smith (Birkbeck College, University of London): <u>Real-financial interactions in macro-finance models</u>

Lunch: 12.00-13.00

Session 2: Chair: Menelaos Karanasos (Brunel University)

13.00-13.40	Richard Baillie (Michigan State University): <u>Semi Parametric Estimation of Long Memory: the Holy Grail or a Poisoned Chalice?</u>
13.40-14.20	Steve Satchell(University of Cambridge): <u>Exact properties of measures of optimal investment for institutional investors</u>
14.20-15.00	Viral Acharya (London Business School): Corporate governance and value creation: evidence from private equity

Coffee: 15.00-15.30

Session 3: Chair: Simon Burke (University of Reading)

15.30-16.10	Stephen Hall (University of Leicester): <u>Estimation of parameters in the presence of model misspecification and measurement error with an application to Euro area money demand</u>
16.10-16.50	Paolo Zaffaroni (Imperial College): Optimal Asset Allocation with Factor Models for Large Portfolios
16.50-17.30	Michael Cain (Bangor University): <u>Why do investors buy cum-dividend when mean dividend valuation ratios are greater than one?</u>

