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FINRISK
National Centre of Competence in Research
Financial Valuation and Risk Management

SFI ASSET PRICING WORKSHOP 2011

Lausanne, September 16 2011, Unil-Dorigny, Extranef Building

The workshop aims to increase interactions between PhD students from the three centers of the Swiss Finance Institute, who are interested in theoretical and empirical asset pricing. PhD students will have the opportunity to present their own research. Additionally, one keynote speaker and two SFI alumni will present their recent research:

Keynote speaker:	Bernard Dumas,	*INSEAD*
SFI alumni:	Emilio Osambela,	*Carnegie Mellon*
	Andrea Vedolin,	*LSE*

CALL FOR PAPERS

We encourage submissions of theoretical and empirical papers addressing issues including (but not limited to):

- equilibrium investors' behavior,
- interactions between asset prices and real economy,
- sources of asset price fluctuations and stock market volatility,
- tests and empirical evidence on the effects of asset prices changes.

We will accept around 4-6 papers for presentation in the workshop. The low number of presentations will leave ample opportunity for discussion among the participants.
Please:

- email a pdf complete draft by **August 26, 2011** to: asset.pricing.lausanne@gmail.com,
- name the file using the following format: SubmittingAuthorName_PaperTitle.pdf.

Paper selections will be finalized by September 6 2011.
All interested phd students are invited to attend the workshop: participation is free but places at the conference are limited. Please register at asset.pricing.lausanne@gmail.com.

Organizing committee:

- Daniel Andrei, SFI and UNIL,
- Giuliano Curatola, SFI and EPFL,
- Michael Hasler, SFI and EPFL,
- Roberto Marfè, SFI and UNIL.

For any additional questions please contact asset.pricing.lausanne@gmail.com or visit the workshop webpage where you can find updated information.

Financial support provided by the Swiss National Science Foundation through the ProDoc "PhD in Finance" is greatly acknowledged.