

16 et 17 mai 2003 / May 16 and 17, 2003
Conférence / Conference
CIRPÉE-IFM²-Chaire de gestion des risques
Évaluation d'actifs et microstructure des marchés financiers
Asset pricing and microstructure

COMITÉ SCIENTIFIQUE/ SCIENTIFIC COMMITTEE

Tony Berrada (HEC Montréal), Benjamin Croitoru (Université McGill), Julien Hugonnier (HEC Montréal), Nicolas Papageorgiou (HEC Montréal), Joshua Slive (HEC Montréal)

PROGRAMME / PROGRAMME

VENDREDI 16 MAI, 13H30 À 16H30 / FRIDAY MAY 16, 13:30 TO 16:30

Marcel Rindisbacher, University of Toronto

Closed Form Solutions for Optimal Portfolio Selection with Stochastic Interest Rates and Investment Constraints

Pierre Collin-Dufresne, Carnegie Mellon University

A General Equilibrium Model of Financial Innovation

Dietmar Leisen, McGill University

Equilibrium Open Interest

SAMEDI 17 MAI, 10H00 À 12H00 / SATURDAY MAY 17, 10:00 TO 12:00

Ali Lazrak, University of British Columbia

Sharpe Ratio as a Performance Measure in a Multi-Period Model

Ali Bora Yigitbasioglu, ISMA Centre and University of Reading

Pricing Convertible Bonds with Interest Rate, Equity, Credit, FX and Volatility Risk

SAMEDI 17 MAI, 14H00 À 17H00 / SATURDAY MAY 17, 14:00 TO 17:00

Patrik Sandas, University of Pennsylvania and CEPR

Bid-ask Spread and Inventory Risk: Evidence from the FTSE 100 Index Options Market

Christine Parlour, Carnegie Mellon University

Welfare in a Dynamic Limit Order Market

Dan Bernhardt, University of Illinois at Urbana-Champaign

Cladistic Asset Pricing

* * *

HEC Montréal, Salle Métro inc., 1^{er} étage / Métro inc. Room, 1st floor
Entrée libre / Free admission

S.V.P., confirmer votre présence avant le 12 mai à tony.berrada@hec.ca
Please confirm your attendance before May 12 to tony.berrada@hec.ca