

□ FACULTY OF LAW, ECONOMICS AND FINANCE

CREA | CENTRE FOR
RESEARCH IN
ECONOMIC ANALYSIS



□ FACULTY OF LAW, ECONOMICS AND FINANCE

The **Student Society of**
The **Doctoral School of**
Finance and Economics

Presents

1st Jamboree PhD Conference

23 May 2012, 9 am

Amphitheatre Tavenas



Program

9:00 Coffee

9:15 - 9:45 Fabian Irek Discussion paper
Noise Trading and the Cross-Section of Index Option Prices

9:45 - 10:15 Lamia Bekkour Discussion paper
The Relative Informational Efficiency of Stocks, Options and
Credit Default Swaps

10:15 - 10:45 Fanou Rasmouki Discussion paper
Euro at Risk: The Impact of Member Countries' Credit Risk on
the Stability of the Common Currency

Coffee

11:00 - 11:30 Erica Perego Discussion paper
Macroeconomic determinants of European stock and bond
correlations: A tale of two regions

11:30 - 12:15 Ridwan Rusli Job Market paper
On the welfare impact of price caps on BOT (build-operate-
transfer) concession contracts

Lunch Break - Crea Seminar

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14:00 - 14:30 Magdalena Pisa Discussion paper
Modeling default correlation in a US retail portfolio

14:30 - 15:15 Marc Boissaux Job Market paper
Practical weight-constrained conditioned portfolio optimisation
using risk aversion indicator signals

Coffee

15:15 - 15:45 Yutao Han Discussion paper
Asymmetric Competition among Nation States: A Differential
Game Approach

15:45 - 16:30 Wessel Vermeulen Job Market paper
Dutch Disease and the Mitigation Effect of Migration: Evidence
from Canadian Provinces

