

DGF 2017 – Program Changes

1. Session A4: Financial Econometrics

Forward-Looking Tail Risk Measures

Authors: Huggenberger, Markus; Zhang, Chu; Zhou, Ti; Discussant: Cancelled on short notice

The Taming of the Two: Simulation-Based Asset Pricing with Multi-Period Disasters and Two Consumption Goods

New Presenter: Grammig, Joachim

2. A6: Banking I

Shock transmission through shared directors: Evidence from bank enforcement actions

Authors: Pugachev, Leonid; Schertler, Andrea

Presentation cancelled on short notice, replaced by:

Corporate Social Responsibility and bank loan pricing: It pays to be good, but only when banks are too

Author: Hauptmann, Clarissa

3. Session B5: Corporate Finance Empirical II

Firms with benefits: Does partnering with government affect a company's bottom line?

Authors: Schertler, Andrea; DeLong, Gayle

Presentation cancelled on short notice, replaced by:

Board Overconfidence in Mergers & Acquisition: A Self-attribution Bias

Authors: Kind, Axel Herbert; Twardawski, Torsten; Discussant: Meier, Kristina (University of Mannheim)

4. Session D2: Trading and Hedging

Stock Market Behavior on Ex-Dividend Dates: The Case of Cum-Ex Transactions in Germany

Authors: Büttner, Thiess; Holzmann, Carolin; Kreidl, Felix; Scholz, Hendrik

Presentation cancelled on short notice, replaced by:

What Determines Investment Flows into Social Trading Portfolios?

Authors: Röder, Florian; Walter, Andreas; Discussant: Theissen, Erik

5. Session D6: Financial Intermediation Empirical

New Chair: Guettler, Andre

Asset Price Bubbles and Systemic Risk

Authors: Brunnermeier, Markus; Rother, Simon; Schnabel, Isabel

Presentation cancelled on short notice, replaced by:

Numeracy and the quality of on-the-job decisions: Evidence from loan officers

Authors: Brown, Martin; Kirschenmann, Karolin; Spycher, Thomas

6. Session E4: Asset Pricing Theoretical II

Optimal Disclosure and Fight for Attention

Author: Schneemeier, Jan

Discussant: Cancelled on short notice

7. Poster Session

Moral suasion in regional government bond markets

Author: Ohls, Jana

Withdrawn

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Authors: Kind, Axel Herbert; Twardawski, Torsten

Now in Session B5: Corporate Finance Empirical II

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Now in Session A6: Banking I