

Dissertation and Graduation Information  
and Academic/Private Industry Positions  
of Kellogg PhD Students  
1997 – 2009

**Finance:**

**Arik Ben Dor:** “Essays in Initial Public Offerings,” 2004; Lehman Brothers, New York.

**Luca Benzoni:** “Essays in Empirical Finance,” 2001; University of Minnesota.

**Zhi Da:** “Three Essays on Asset Pricing,” 2006; University of Notre Dame.

**Ashish Das:** “Essays in Empirical Finance: An Investigation of High Frequency Return Volatility in Equity and Foreign Exchange Markets,” 2000; Moody’s KMV, San Francisco.

**Vadim Di Pietro:** “Essays in Empirical Asset Pricing,” 2007; JPMorgan, London.

**Dobrislav Dobrev:** “High-Frequency Returns and Volatility in Financial Markets: Generalized Range Theory and Conditional Moment Tests of No-Arbitrage Semi-Martingale Restrictions,” 2007; Board of Governors of the Federal Reserve System, Washington, D.C.

**Michael Faulkender:** “Essays in Empirical Corporate Finance,” 2002; Washington University, St. Louis.

**Pengjie Paul Gao:** “Essays in Financial Economics,” 2007; University of Notre Dame.

**Yao Gao:** “Essays on Initial Public Offerings (IPOs),” 2002; Baruch College, The City University of New York.

**Larry Gorman:** “Asset Allocation Imbalances and Potential Causes of International Asset Pricing Model Rejections,” 1998; Cal Poly College of Business.

**Zhiguo He:** “Essays in Optimal Contracting,” 2008; University of Chicago.

**Xiaoqing Hu:** “Essays on Portfolio Choices for Homeowners,” 2002; University of Illinois, Chicago.

**Lubomira Ivanova:** “Essays on Mutual Funds Performance,” 2005; LECG, LLC, Chicago.

**Andrew Kaplin:** “Essays in Financial Economics,” December 2003; Moody’s KMV, San Francisco.

**Grace Koo:** “Mutual Fund Flows and Liquidity,” 2007; JPMorgan, London.

**Yizaq (Isaac) Kleshchelski:** “Essays in Asset Pricing and Macroeconomics,” 2008; Washington University, St. Louis.

**Ilan Kremer:** “Competition in Financial Markets,” 2000; Stanford University.

**Nisan Langberg:** “Entrepreneurial Financing,” 2004; University of Houston.

**Yaron Leitner:** “Optimal Financial Arrangements with Lack of Commitment: Fragile Networks, Collateralized Trade, and a Theory of an Exchange,” 2001; Federal Reserve Bank, Philadelphia.

**Amnon Levy:** “Essays in Financial Economics,” 2000; New York University.

**Qianqiu Liu:** “Essays on Using High-Frequency Data in Empirical Asset Pricing Models,” 2003; University of Hawaii.

**Qi Lu:** “Do Stock Mergers Create Value for Acquirers?,” 2008; Pace University.

**Danny Meidan:** “Essays in Finance,” 2006; Barclays Global Investors, San Francisco.

**George Nishiotis:** “Essays on International Finance,” 1999; Tulane University.

**Dmitry Novikov:** "Essays in Empirical Finance," 2004; Goldman Sachs, New York.

**Elizabeth Odders-White:** "Essays in Market Microstructure," 1997; University of Wisconsin, Madison.

**Ioan Olaru:** "Essays in Hedge Fund Economics," 2008; Cornerstone Research, New York.

**Valery Polkovnichenko:** "Essays in Financial Economics," 2000; University of Minnesota.

**Ronnie Sadka:** "Essays on Stock Momentum and Asset Liquidity," 2003; University of Washington.

**Stephen Sapp:** "Essays on the Workings of the Foreign Exchange Market," 1999; University of Western Ontario.

**Caroline-Anne Sasseville:** "Essays in Finance," 2007; Barclays Global Investors, San Francisco.

**Anna Shcherbina:** "Differences of Opinion and Asset Returns," 2002; Harvard University.

**Georgios Skoulakis:** "Essays in Asset Pricing and Financial Econometrics," 2006; University of Maryland.

**Arne Staal:** "Essays in Empirical Finance," 2006; Lehman Brothers, New York.

**Yong Wang:** "Essays on the Cross Section of Stock Returns," 2005; Hong Kong Polytechnic University.

**Adam Werner:** "The Role of Investment Bankers in Security Offerings: An Empirical study of Underwriter Reputation," 1999; Cornerstone Research.

**Jared Williams:** "Essays on Behavioral Finance and Economic Forecasting," 2009; Penn State University.

**Jing David Xue:** "Essays in Capital Structure," 2004; Hong Kong and Shanghai Banking Corporation (HSBC).

**Weina Zhang:** "Essays on Credit Ratings, Credit Risk and Modeling," 2006; National University of Singapore.