

Dissertation and Graduation Information and Academic/Private Industry Positions of Kellogg PhD Students 1997 - 2011

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.

Flavio De Andrade, Jr.: "Essays in Financial Economics," 2010; INSEAD.

David Dicks: "Essays in Corporate Finance," 2009; University of North Carolina, Chapel Hill.

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.

Joseph Engelberg: "Three Essays on News, Financial Media and Investor Behavior," 2009; University of North Carolina, Chapel Hill.

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.

Jingling Guan: "Equity Market Returns and Recessions," 2011; Georgia State University.

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.

Srikant Marakani: "Essays on Asset Pricing with Long Run Risks," 2010; City University of Hong Kong.

Danny Meidan: "Essays in Finance," 2006; Barclays Global Investors, San Francisco.

loan Mirciov: "Essays in Asset Pricing," 2010; Barclays, Quantitative Portfolio Management Area, London.

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.

Niels Schuehle: "Essays in Finance," 2010; London Business School.



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).

Shaoxuan "Sharon" Yang: "Essays in Asset Pricing," 2011; Peking University.

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