

Program
Finance UC - 4th International Conference
January 10, 2013
Campus San Joaquín UC, Avenida Vicuña Mackenna 4860, Macul

Thursday, January 10, 2013 (Room 218)

8:45 - 9:00 Registration and Coffee Break

Session 1

9:00 - 10:00 *Modeling Financial Contagion Using Mutually Exciting Jump Processes*

Yacine Ait-Sahalia - Princeton University

10:00 - 11:00 *Ambiguity in Corporate Finance*

Ron Giammarino - University of British Columbia

Discussant: Felipe Zurita - UC

11:00 - 11:30 *Coffee Break*

Session 2

11:30 - 12:30 *The Real Options Approach to Valuation: Challenges and Opportunities*

Eduardo Schwartz - UCLA

12:30 - 14:30 *Lunch*

Session 3

14:30 - 15:30 *The Economic Impact of Oil on Industry Portfolios*

Jaime Casassus - UC

Discussant: Ron Giammarino - University of British Columbia

15:30 - 16:30 *Arbitrageurs, bubbles, and credit conditions*

Rodolfo Prieto - Boston University

Discussant: Pablo Castañeda - UAI

16:30 *Closing remarks - back to hotel*

Organizing Comitee

1. Jamie Casassus - UC
2. Gonzalo Cortazar - UC
3. Eduardo Schwartz - UCLA