Co-Papers: Topics

Topic 1:

R. Blanco, S. Brennan, and I. Marsh „An Empirical Analysis of the Dynamic Relation between Investment-Grade Bonds and Credit Default Swaps“, *The Journal of Finance,* 2005, vol.60, no. 5.

Topic 2:

F. Bandi and J. Russell, „Microstructure Noise, Realized Variance, and Optimal Sampling“, The *Review of Economic Studies*, 2008, vol. 75.

Topic 3:

P. Handa, R. Schwartz, and A. Tiwari, „Quote Setting and Price Formation in an Order Driven Market“, *Journal of Financial Markets*, 2003, vol. 6.

Topic 4:

P. Sandas, „Adverse Selection and Competitive Market Making: Empirical Evidence from a Limit Order Market“, *Review of Financial Studies*, 2001, vol. 14.

Topic 5:

M. Lettau and S. Ludvigson, „Resurrecting the (C)CAPM: A Cross-Sectional Test When Risk Premia Are Time Varying“, *Journal of Political Economy*, 2001, vol. 109, no.6.

Topic 6:

J. Parker and C. Julliard, „Consumption Risk and the Cross Section of Expected Returns“, *Journal of Political Economy,* 2005, vol. 113, no 1.

Co-Papers:

Topic 1	Rainer-Martin Härtel
Topic 2	Hanna Rani Saxena
Topic 3	Gideon Becker
Topic 4	Dirk Vollmer
Topic 5	Christop Schröder
Topic 6	Irina Dyskho