

Second Workshop of the Paul Woolley Research Initiative

IDEI-TSE
Toulouse, March 17-18, 2010

*organized in collaboration
with The Paul Woolley Centre - LSE*

Program

Venue

INSTITUT D'ECONOMIE INDUSTRIELLE (IDEI)

Manufacture des Tabacs– Aile Jean-Jacques Laffont

21 allée de Brienne – Room MF 323 (3rd floor)

31000 Toulouse – France

Conference Secretariat

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WEDNESDAY, MARCH 17, 2010

Room MF 323

- 10:30 - 11:00 *Registration and coffee*
- 11:00 - 11:30 Welcoming Address
- 11:30 – 12:15 **Dong Lou** (LSE)
Attracting Investor Attention through Advertising
- 12:15– 13:00 **Sébastien Pouget** (Toulouse School of Economics)
Rational and Irrational Bubbles: an Experiment
- 13:00 - 14:30 *Lunch* ☞ Room MF 322
- 14:30 - 15:15 **Christopher Polk** (LSE) - TBA
- 15:15 - 16:00 **Catherine Casamatta** (Toulouse School of Economics)
Multiple lenders, Strategic Default and the Role of Debt Covenants
- 16:00 - 16:30 *Coffee break* ☕ ☞ Room MF 322
- 16:30 – 17:15 **Henri Pagès** (Banque de France)
Loan servicers' incentives and optimal CDOs
- 17:30 - 19:00 **Meeting of the Scientific Committee of the PWRI** ☞ Room MF 429
- 20:00 *Conference Dinner (by invitation only)*
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THURSDAY, MARCH 18, 2010

Room MF 323

- 10:00 – 10:45 **Ludovic Phalippou** (University of Amsterdam)
A New Method to Estimate Risk and Return of Non-Traded Assets from Cash Flows: The Case of Private Equity Funds
- 10:45 – 11:15 *Coffee break* ☕ ☞ Room MF 322
- 11:15 – 12:00 **Georgy Chabakauri** (LSE)
Asset pricing in general equilibrium with constraints
- 12:00 – 13:30 *Lunch and conclusion of the workshop* ☞ Room MF 322