Computation, Economics and Finance
Workshop in honor of Ken Judd on the occasion of his 60th birthday

22 March 2013

Session 1: FINANCE		
09.00 – 09.30	Self-selection and stock returns around corporate security offering announcements	Laurie Hodrick (Columbia Business School)
09.30 – 10.00	Equilibrium Existence and Approximation of Incomplete Market Models with Substantial Heterogeneity	Thomas Mertens (NYU-Stern)
10.00 – 10.30	Portfolio Selection in Stochastic Volatility Models: A Homotopy Approach	Dietmar Leisen (University of Mainz)
Session 2: ECONOMETRICS		
10.45 – 11.15	On the ergodicity of fuzzy Markov Chains with the max-product composition	Sy-Ming Guu (Chang Gung University, Taiwan)
11.15 – 11.45	A Large Scale Study of the Small Sample Performance of Random Coefficient Models of Demand	Benjamin Skrainka
11.45 – 12.15	Estimating the conditional CAPM with overlapping data inference	Robert Hodrick (Columbia Business School)
Session 3: EXPERIMENTS AND COMPUTATION		
14.00 – 14.30	A Model of Persuasion with Boundedly Rational Agents	Jacob Glazer (University of Tel Aviv)
14.30 – 15.00	The PATH Not Taken: Lemke's Method for Strictly Positive Matrices	Todd Munson (Argonne National Laboratory, Chicago)
15.00 – 15.30	Investment Decisions of the Elderly	Valentina Michelangeli (Bank of Italy, Rome)
Session 4: INDUSTRIAL ORGANIZATION		
16.00 – 16.30	Hiu: A Case Study of a Sequential Double Auction of Capital	Harry Paarsch
16.30 – 17.00	Estimating Dynamic Discrete-Choice Games of Incomplete Information	Che-Lin Su (Chicago Booth)
17.00 – 17.30	The economics of predation: What drives pricing when there is learning-by-doing?	Ulrich Doraszelski (Wharton School, University of Pennsylvania)
17.30 – 18.00	Social clubs and social networks	Chaim Fershtman (University of Tel Aviv)

All talks will take place in room PLM 103/104 at Plattenstrasse 14