Clientele-Asset Pricing Models

by

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Date: 30 October 2014 (Thursday)
Time: 6:30pm to 7:00pm (Tea Reception)
7:00pm to 8:30pm (Public Lecture)
Venue: Rm M714, Li Ka Shing Tower, PolyU

A Short Bio:
Professor Subrahmanyan ("Subra") is currently the Distinguished Professor of Finance and the Goldyne and Irwin Hearsh Chair in Money and Banking at UCLA. He received his Ph.D. in finance from the Anderson School, UCLA, in 1990. He was Assistant Professor at Columbia University from 1990 to 1993.

Professor Subrahmanyan has received numerous awards for his research in behavioral finance at the Journal of Finance, Journal of Financial Economics, Western Finance Association meetings, and the Association for Investment Management Research, and has been nominated several times for the best paper at the Journal of Finance. He is among the five most-cited scholars in his research cohort (those receiving first-time finance-related positions from 1990 onwards). He has served as a founding Co-editor of the Journal of Financial Markets, and a past Associate Editor of the Journal of Finance, and the Review of Financial Studies. He has served as a consultant to several organizations such as the NASDAQ Stock Exchange, the National Stock Exchange in Mumbai (Bombay), India, Irwin/McGraw-Hill, and Research Affiliates, Inc., Pasadena.