PhD Dissertations by GSFFA Students 1996-2004

2004

Antell, Jan, 2004, "Essays on the Linkages Between Financial Markets, and Risk Asymmetries", Swedish School of Economics and Business Administration

Felixson, Karl, 2004, "Finnish Short-Term Stock Returns", Swedish School of Economics and Business Administration

Graham,Michael, 2004, "The Impact of the Board of Directors, Block Holders, and Institutional Investors on Corporate Risk-Taking", University of Vaasa

Li, Hongzhu, 2004, "Conditional Moments in Asset Pricing", Swedish School of Economics and Business Administration

Järvinen, Sami, 2004, "Essays on Pricing Commodity Derivatives", Helsinki School of Economics

Maukonen, Marko, 2004, "Three Essays on the Volatility of Finnish Stock Returns", Swedish School of Economics and Business Administration

Maury, Benjamin, 2004, "Essays on the Costs and Benefits of Large Shareholders in Corporate Governance", Swedish School of Economics and Business Administration

Rosenberg, Matts, 2004, "Essays on Stock Option Compensation and the Role of Incentives and Risk", Swedish School of Economics and Business Administration

Tomperi, Ilkka, 2004, ”Liquidity Effects, Timing and Reasons for Open-market Share Repurchases”, University of Vaasa

Vähämaa, Sami, 2004, "Essays On Option-Implied Information", University of Vaasa

2003

Al Khail, Mohammed Aba, 2003, "Essays on the Determinants of International Portfolio Investments", Swedish School of Economics and Business Administration

Kaustia, Markku, 2003, "Essays on Investor Behavior and Psychological Reference Prices", Helsinki School of Economics

Linnainmaa, Juhani, 2003, ”Essays on the Interface of Market Microstructure and Behavioral Finance”, Helsinki School of Economics

von Nandelstadh, Alexander, 2003, "Essays on Financial Analyst Forecasts and Recommendations", Swedish School of Economics and Business Administration

Rothovius,Timo, 2003, "Empirical evidence on earnings and analysts' earnings forecasts", University of Vaasa

2002

Ekholm, Anders, 2002, "Essays on Stock Market Reactions to New Information", Swedish School of Economics and Business Administration

Karhunen, Jussi, 2002, "Essays on Tender Offers and Share Repurchases", Helsinki School of Economics

Laamanen,Tomi, 2002, "Essays on Technology Investments and Valuation", Helsinki School of Economics

Pasternack, Daniel, 2002, "Essays on Stock Options, Incentives, and Managerial Action", Swedish School of Economics and Business Administration

Westerholm, Joakim, 2002, "Relationship Between Liquidity, Trading Activity and Return - Studies of the Finnish and Swedish Stock Markets", Swedish School of Economics and Business Administration

2001

Nikkinen, Jussi, 2001, "Skewness and kurtosis adjusted Black-Scholes model: Small sample properties of MLE and test statistics and empirical evidence from Finland", University of Vaasa

Sandvall, Thomas, 2001, "Essays on Mutual Fund Performance Evaluation", Swedish School of Economics and Business Administration

Sundkvist, Kim, 2001, "Essays on Option Pricing with Smiles and Non-Constant Volatility", Swedish School of Economics and Business Administration

Vikström, Mikael, 2001, "Essays on Option Pricing and Trading- Evaluating the Effects of Dividends and Different Time Units in the Pricing Models", Swedish School of Economics and Business Administration

2000

Sahlström, Petri, 2000, "The effects of stock derivative markets on the underlying stock market: A study of the Option markets using Finnish market as a laboratory", University of Vaasa

Torstila,Sami, 2000, "Essays on Gross Spreads in Initial Public Offerings", Helsinki School of Economics

Viitanen, Janne, 2000, "Auditors' Professional Ethics and Factors Associated with Disciplinary Cases against Auditors", Swedish School of Economics and Business Administration

1999

Hanson, Mats, 1999, "Market Microstructure Effects of Share Distributions" Swedish School of Economics and Business Administration

Jern, Benny, 1999, "Essays on the microstructure of the German Market for Stock Options", Swedish School of Economics and Business Administration

Karli-Ivanto, Krista, 1999, "Centralized Cost and Risk Management in a Diversified Portfolio of Contract Guarantees", Helsinki School of Economics

Niskanen, Mervi, 1999, "Corporate Borrowing Patterns With Bank Equity Ownership", Helsinki School of Economics

Pursiainen, Aarni, 1999, "Price and Volume Effects of Foreign Investors - Empirical Evidence from the Helsinki Stock Exchange", Swedish School of Economics and Business Administration

Vaihekoski, Mika, 1999, "Essays on International Asset Pricing Models and Finnish Stock Returns", Swedish School of Economics and Business Administration

1998

Martikainen, Minna, 1998, "Accounting Losses, Investors' Growth Expectations and the Association Between Stock Returns and Accounting Earnings" , University of Vaasa

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Käppi, Jari, 1997, "The Term Structure of Interest Rates and Fixed Income Securities", Helsinki School of Economics

Schadewitz, Hannu, 1997, "Financial and Nonfinancial Information in Interim Reports. Determinants and Implications", Helsinki School of Economics

1996

Kallunki, Juha-Pekka, 1996, "Earnings-related anomalies in a thin security market: An accounting-based risk estimation approach", University of Vaasa

Lehtinen, Janne, 1996, "Financial ratios in an international comparison: Validity and reliability", University of Vaasa