

Distinguished PhD Lecture: Bayesian Statistics in Finance



Prof. Doron Avramov
Reichman University (IDC) in Herzliya, Israel

Venue: LAU 6-208

Date: 31 Oct (Tuesday) and 7 Nov (Tuesday)

Time: 09: 30 - 12: 30

Biography:

Prof. Doron Avramov is a professor of Finance at Reichman University (IDC) in Herzliya, Israel. His research portfolio encompasses a broad spectrum of topics in asset pricing. Noteworthy areas of expertise include predicting stock returns, formulating and executing asset-pricing tests, investing with a focus on Environmental, Social, and Governance (ESG) considerations, comprehending financial market anomalies, and exploring investment strategies in mutual and hedge funds. Professor Avramov's research also delves into financial econometrics, stock-return autocorrelation, volatility, and liquidity. His scholarly contributions include publications featured in Journal of Financial Economics, Review of Financial Studies, Financial Analyst Journal, Journal of Investing, Journal of Business, Journal of Finance, Annual Review of Financial Economics, Journal of Banking and Finance, and Journal of Financial Markets.

Your attendance is most welcome!