



FIN 3617 Behavioural Finance

Studium

Bachelorstudiet i finans (3. år), Exchange Program

Kursansvarlig

Costas Xiouros

Institutt

Institutt for finans

Semester

Se studieplan for aktuelt studium

Studiepoeng

7,5

Undervisningsspråk

Engelsk

Innledning

Læringsmål

Forkunnskaper

Obligatorisk litteratur

Artikkelsamling:

Collection of articles. Will be available in Library Databases.

1. Gur Huberman and Tomer Regev (2001). Contagious Speculation and a Cure for Cancer: A Non-event that Made Stock Prices Soar. *Journal of Finance* 56, 387-396.
2. Barber, B. M., Lee, Y. T., Liu, Y. J., & Odean, T. (2009). Just how much do individual investors lose by trading?. *Review of Financial Studies* 22, 609-632.
3. Choi J, Laibson D, Madrian B., (2010), Why Does the Law of One Price Fail? An Experiment on Index Mutual Funds. *Review of Financial Studies* 23, 1405-1432.
4. Benartzi, Shlomo, and Thaler, Richard H. (2007). Heuristics and Biases in Retirement Savings Behavior, *Journal of Economic Perspectives* 21, 81-104.
5. Barber, Brad and Terrance Odean (1999). The courage of misguided convictions: The trading behavior of individual investors. *Financial Analyst Journal* November/December, 41-55.
6. Ulrike Malmendier and Geoffrey Tate (2008). Who makes acquisitions? CEO overconfidence and the market's reaction. *Journal of Financial Economics* 89, 20-43.
7. Nicholas Barberis (2013), *Psychology and the Financial Crisis of 2007-2008*, in *Financial Innovation: Too Much or Too Little?*, Michael Haliassos ed., MIT Press.
8. Frazzini, Andrea (2006). The disposition effect and under-reaction to news. *Journal of Finance* 61, 2017-2046
9. Cohen, Lauren, Andrea Frazzini (2008). Economic links and predictable returns, *Journal of Finance* 63, 1977-2011.
10. Cooper, Michael, Huseyin Gulen, and Michael Schill (2008). Asset growth and the cross - section of stock returns, *Journal of Finance* 63, 1609-1651.
11. Cohen, Lauren, Dong Lou (2012). Complicated firms, *Journal of Financial Economics* 104, 383-400.
12. Bali, Turan, Nusret Cakici, and Robert Whitelaw (2011). Maxing out: Stocks as lotteries and the cross-section of expected returns, *Journal of Financial Economics* 99, 427-446.
13. Lamont, Owen and Richard Thaler (2003). Anomalies: The law of one price in financial markets. *Journal of Economic Perspectives* 17, 191-202.
14. Markus K. Brunnermeier, and Stefan Nagel (2004). Hedge funds and the technology bubble. *Journal of Finance* 59, 2013-2040.

15. Lamont, Owen (2012). Go down fighting: Short sellers vs. firms. Review of Asset Pricing Studies 2, 1-30.
16. Eli Ofek and Matthew Richardson, (2003). DotCom mania: The rise and fall of internet stock prices. Journal of Finance 58: 1113-1137
17. Karl B. Diether, Christopher J. Malloy and Anna Scherbina (2002). Differences of opinion and the cross-section of stock returns. Journal of Finance 57, 2113-2141
18. P. Raghavendra Rau, Michael J. Cooper and Orlin Dimitrov (2001). A rose.com by any other name. Journal of Finance 56, 2371-2388
19. Malcolm Baker and Jeffrey Wurgler (2000). The equity share in new issues and aggregate stock returns. Journal of Finance 55, 2219-2258
20. Malcolm Baker and Jeffrey Wurgler (2002). A catering theory of dividends. Journal of Finance 59, 1125-1165.

Anbefalt litteratur

Emneoversikt

Dataverktøy

Læreprosess og tidsbruk

Ressursbruk

Eksamen

Eksamenskode(r)

Hjelpemidler til eksamen

Kontinuasjon

Tilleggsinformasjon