

PREMIOS BME EN EL FORO DE FINANZAS

AÑO	RENTA VARIABLE	RENTA FIJA	DERIVADOS
2004	<p><i>"From continuous to periodic trading as a circuit breaker. Evidence from the Spanish Stock Exchange"</i></p> <p>Juan Carlos Reboredo Nogueira <b>Universidad de Santiago de Compostela</b></p>	<p><i>"Why do emerging economies borrow short term?"</i></p> <p>Fernando Broner <b>CREI, Universitat Pompeu Fabra, and University of Maryland</b> Guido Lorenzoni <b>Massachusetts Institute of Technology (MIT)</b> Sergio Schmukler <b>Banco Mundial</b></p>	<p><i>"Valoración de opciones de compra cuando el subyacente presenta reversión a la media"</i></p> <p>Isabel Abinzano Guillén <b>Universidad de Navarra</b> Javier Fernández Navas <b>IE y Universidad Pablo de Olavide</b></p>
2005	<p><i>"Tendencia Post-anuncio de resultados contables: evidencia para el mercado español"</i></p> <p>Carlos Forner Sonia Sanabria Joaquín Marhuenda <b>Universidad de Alicante</b></p>	<p><i>"The term structure of uncovered interest parity regression slopes in an affine economy"</i></p> <p>Antonio Diez de los Rios <b>Banco de Canadá</b></p>	<p><i>"Market imperfections, discount factors and stochastic dominance: an empirical analysis with oil-linked derivatives"</i></p> <p>Alejandro Balbás Anna Downarowicz Javier Gil-Bazo <b>Universidad Carlos III de Madrid</b></p>
2006	<p><i>"The momentum effect: omitted risk factors or investor behaviour?. Some evidence from the spanish stock market"</i></p> <p>Luis Muga Rafael Santamaría <b>Universidad Pública de Navarra</b></p>	<p><i>"Impacto de los anuncios de cambio de rating en el mercado español de renta fija privada: rendimientos, TIR y liquidez"</i></p> <p>Pilar Abad <b>Universidad de Barcelona</b> Antonio Díaz <b>Universidad de Castilla-La Mancha</b> M. Dolores Robles Fernández <b>Universidad Complutense de Madrid</b></p>	<p><i>"Valoración de activos derivados sobre materias primas considerando reversión a la media y saltos "poisson"</i></p> <p>Milos Bozovic <b>Universidad Pompeu Fabra de Barcelona</b></p>
2007	<p><i>"Quote quality in an order driven market: how much volatility is information and how much is noise?"</i></p> <p>David Veredas <b>Université Libre de Bruxelles</b> Roberto Pascual <b>Universidad de las Islas Baleares</b></p>	<p><i>"Uncertainty and the price of risk in a nominal convergence process"</i></p> <p>José Manuel Marqués Sevillano Ricardo Gimeno Nogués <b>Banco de España</b></p>	<p><i>"Factorization of european and american options under complete and incomplete markets"</i></p> <p>Alfredo Ibáñez <b>Caja Madrid</b></p>
2008	<p><i>"Consumption, liquidity and the cross-sectional variation of expected returns"</i></p> <p>Elena Márquez <b>Universidad Complutense de Madrid</b> Belén Nieto <b>Universidad de Alicante</b> Gonzalo Rubio <b>Universidad CEU Cardenal Herrera</b></p>	<p><i>"Jumps in interest rates: To what extent do news surprises matter?"</i></p> <p>Angel León <b>Universidad de Alicante</b> Szabolcs Sebesty <b>Universidade Católica Portuguesa</b></p>	<p><i>"The Sensitivity of American Options to Suboptimal Exercise Strategies"</i></p> <p>Alfredo Ibáñez Ioannis Paraskevopoulos <b>Caja Madrid</b></p>
2009	<p><i>"The Relative Contribution of Ask and Bid Quotes to Price Discovery"</i></p> <p>Roberto Pascual <b>Universitat de les Illes Balears</b> Bartolomé Pascual-Fuster <b>Universitat de les Illes Balears</b></p>	<p><i>"Consumption Risk and the Cross-Section of Government Bond Returns"</i></p> <p>Abhay Abhyankar <b>University of Edinburgh</b> Olga Klinkowska <b>Universitat Autònoma de Barcelona</b> Soyen Lee <b>University of Edinburgh</b></p>	<p><i>"The Term Structure of Variance Risk Premia"</i></p> <p>Dante Amengual <b>Centro de Estudios Monetarios y Financieros (CEMFI)</b></p>

2010	<p><i>"S&amp;P 500 Index Additions and Cash Holding Decisions"</i></p> <p>Petya Platikanova <b>ESADE</b></p>	<p><i>"Interest Rate Shocks and Credit Risk"</i></p> <p>Carlos González-Aguado <b>Comisión Nacional del Mercado de Valores (CNMV)</b> Javier Suarez <b>Centro de Estudios Monetarios y Financieros (CEMFI)</b></p>	<p><i>"Optimal Option Portfolio Strategies"</i></p> <p>José Afonso Faias <b>Universidade Católica Portuguesa</b> Pedro Santa-Clara <b>Universidade Nova de Lisboa</b></p>
2011	<p><i>"Cash-flow driven covariation"</i></p> <p>Miguel Antón <b>London School of Economics (LSE)</b></p>	<p><i>"Do Sovereign CDS and Bond Markets Share the Same Information to Price Credit Risk? An Empirical Application to the European Monetary Union Case"</i></p> <p>Óscar Arce Sergio Mayordomo <b>Comisión Nacional del Mercado de Valores (CNMV)</b> Juan Ignacio Peña <b>Universidad Carlos III de Madrid</b></p>	<p><i>"Using Monte Carlo to Price Continuously Monitored Barrier Options on Discontinuously Traded Underlyings"</i></p> <p>Jos van Bommel <b>Universidad de Luxemburgo</b></p>
2012	<p><i>"Is the Weighted Price Contribution Robust to Trading Frictions?"</i></p> <p>David Abad <b>Universidad de Alicante</b> Roberto Pascual <b>Universitat de les Illes Balears</b></p>	<p><i>"Term Structure Persistence"</i></p> <p>Mirko Abbritti Luis A. Gil-Alana Yuliya Lovcha Antonio Moreno <b>Universidad de Navarra</b></p>	<p><i>"Derivatives Holdings and Systemic Risk in the US Banking Sector"</i></p> <p>María Rodríguez Moreno <b>Banco Central Europeo</b> Sergio Mayordomo <b>Universidad de Navarra</b> Juan Ignacio Peña <b>Universidad Carlos III de Madrid</b></p>
2013	<p><i>"High Frequency Trading and Price Jumps in the Stock Market"</i></p> <p>Thibaut Moyaert <b>Université Catholique de Louvain</b></p>	<p><i>"Flight to Liquidity in the Sovereign Debt Crisis of the Euro Area"</i></p> <p>Juan Angel García <b>Banco Central Europeo</b> Ricardo Gimeno <b>Banco de España</b></p>	<p><i>"On the Inefficiency of Brownian Motions and Heavier Tailed Price Processes"</i></p> <p>Alejandro Balbás <b>Universidad Carlos III de Madrid</b> Beatriz Balbás <b>Universidad de Castilla la Mancha</b> Raquel Balbás <b>Universidad Complutense de Madrid</b></p>
2014	<p><i>"Momentum and default risk. Some results using the jump component"</i></p> <p>Ana González-Urteaga, Luis Muga Rafael Santamaría <b>Universidad Pública de Navarra</b></p>	<p><i>"Liquidity and Corporate Debt Market Timing"</i></p> <p>Marina Balboa Belén Nieto <b>Universidad de Alicante</b></p>	<p><i>"Stochastic Skew and Target Volatility Options"</i></p> <p>Martino Grasselli, <b>Università degli Studi di Padova (Italia)</b> <b>Pole Universitaire Léonard de Vinci, Paris (Francia)</b> Jacinto Marabel <b>Universidad de Alcalá de Henares y BBVA</b></p>
2015	<p><i>"Response of Spanish Stock Market to ECB Monetary Policy during financial crisis"</i></p> <p>Javier Ruiz Rincón <b>Universidad CEU Cardenal Herrera</b></p>	<p><i>"The determinants of the multiple-term structures from interbank rates"</i></p> <p>Nuria Petit Montserrat <b>Universidad Complutense de Madrid</b> Pedro Serrano <b>Universidad Carlos III de Madrid</b> Juan Ángel Lafuente <b>Universidad Jaume I</b></p>	<p><i>"The Bright Sides of Financial Derivatives: Options Trading and Innovation"</i></p> <p>Iván Blanco <b>Universidad Carlos III de Madrid</b> David Wehrheim <b>Universidad Carlos III de Madrid</b></p>

<p><b>2016</b></p>	<p><i>"Participation in equity markets and the strength of weak ties"</i></p> <p>Roberto E. Wessels Koen Seebus <b>University of Groningen. The Netherlands</b></p>	<p><i>"The incentives of creditors to monitor via debt specialization: the impact of CEO compensation"</i></p> <p>Paula Castro Borja Amor-Tapia María T. Tascón <b>Universidad de León</b> Kevin Keasey Francesco Vallascas <b>Leeds University Business School. UK</b></p>	<p><i>"Trading and information in futures markets"</i></p> <p>Guillermo Llorente <b>Universidad Autónoma de Madrid</b> Jiang Wang <b>MIT Sloan School of Management</b></p>
<p><b>2017</b></p>	<p><i>"Coming early to the party: High frequency traders in the pre-opening phase and the opening auction of Euronext Paris"</i></p> <p>Mario Bellia Loriana Pelizzon <b>Goethe University Frankfurt, SAFE</b> Marti G. Subrahmanyam <b>Leonard N. Stern School of Business – New York University</b> Jun Uno <b>Waseda University Tokyo</b> Darya Yuferova <b>Norwegian School of Economics</b></p>	<p><i>"Bid–ask spread estimator from High and low daily prices: a note on its practical implementation for corporate bonds"</i></p> <p>Belén Nieto <b>Universidad de Alicante</b></p>	<p><i>"A corridor fix for high-frequency VIX: developing coherent implied volatility measures"</i></p> <p>Torben G. Andersen; <b>Northwestern University (Illinois), Kellogg School of Management</b> Oleg Bondarenko <b>University of Illinois at Chicago</b> Maria Teresa González-Pérez <b>Colegio Universitario de Estudios Financieros (CUNEF)</b></p>