

17th SGF Conference 2014

Best Paper Award 2014



Left to right: Michael Herold (Director of SGF-Conference), Laureate Si Cheng, Stefan Mäder (CFO SIX Swiss Exchange), and Matthias Muck (Chairman Conference Board).

The Best Paper Award of the SGF Conference 2014 sponsored by SIX Swiss Exchange was presented to Doron Avramov, Si Cheng, and Allaudeen Hameed for their article “Time-Varying Momentum Payoffs and Illiquidity”,

The award ceremony took place on the occasion of the 17th Conference of the Swiss Society for Financial Market Research on April 11, 2014, in Zürich.



Swiss Exchange