



18021743

Ying-Ying Zheng



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Information, Volatility and the Cost of Capital Tanguy de Launois, 2009 We all have in mind a couple of dramatic examples of how information released by some economical or political entity resulted in tremendous consequences for a private company or worst for the whole financial market This is the purpose of this dissertation to investigate the relations between information stock volatility and the cost of capital After the extension of the standard CAPM model to a more realistic world where some investors are constrained and deviate from their optimal CAPM quantities we confront our theoretical model to the empirical reality by investigating the so called index effect Thanks to econometric specifications robust to endogeneity we test different hypotheses proposed by the literature to explain this well known value premium of firms belonging to large indices In a next step we investigate how the quality and quantity of micro and macro public signals impact the main determinants of our pricing equation initially developed We show that in a world of constrained investors firms benefiting from a high deviation have less incentive to communicate than others Finally we study the link between public information and conditional volatility thanks to an original sample of several tens of thousands of Reuters and Dow Jones news releases on both the French and US markets Thanks to various econometric specifications like GARCH models and Markov Switching Regressions we conclude that a larger daily number of news releases increases the probability to be in the high probability regime and that the impact of information is strongly dependent on the topic and the timing of the release of this information Debates of the Senate of the Dominion of Canada of 1867/68-1949 Canada. Parliament. Senate, 1893

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Sounding Feminine David Kennerley, 2020-05-01 Between 1780 and 1850 the growing prominence of female singers in Britain's professional and amateur spheres opened a fraught discourse about women's engagement with musical culture Protestant evangelical gender ideology framed the powerful well trained and expressive female voice as a sign of inner moral corruption while more restrained and delicate vocal styles were seen as indicative of the performer's virtuous femininity Yet far from everyone was of this persuasion and those from alternative class and religious milieux responded in more affirmative

ways to the sound of professional female voices The meanings listeners ascribed to women s voices reflect crucial developments in the musical world of the period such as the popularity of particular genres with audiences of certain social backgrounds and the reasons underpinning the development of prevalent types of nineteenth century professional female vocality *Sounding Feminine* traces the development of attitudes towards the female voice that have decisively shaped modern British society and culture Arguing for the importance of the aural dimension of the past author David Kennerley draws from a variety of fields including sound studies sensory histories and gender theory to examine how audiences heard different kinds of femininities in the voices of British female singers *Sounding Feminine* explores the intense divisions over the correct use of the female voice and the intricate links between gender nationality class and religion in ascribing status purpose and morality to female singing Through this lens Kennerley also explores the formation of British middle class identities and the cultural impact of the evangelical revival deepening our understanding of this period of transformational change in British culture

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