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Mr. Gaizka Ormazabal Sanchez

Title List of Documents Made Publicly Available ,1986

Export Mailing List Service United States. Industry and Trade Administration,1979

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United States Census of Business, 1948: Retail trade, general statistics, pt.2, and merchandise line sales statistics United States. Bureau of the Census,1952

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Current Industrial Reports ,1993

Annual Investment Report New York (State). Metropolitan Transportation Authority. Treasury Department,1994

Essays on Corporate Risk Governance Mr. Gaizka Ormazabal Sanchez,2011 This dissertation comprises three papers on the governance of corporate risk: 1. The first paper investigates the role of organizational structures aimed at monitoring corporate risk. Proponents of risk-related governance structures, such as risk committees or Enterprise Risk Management (ERM) programs, assert that risk monitoring adds value by ensuring that corporate risks are managed. An alternative view is that such governance structures are nothing more than window-dressing created in response to regulatory or public pressure. Consistent with the former view, I find that, in the period between 2000 and 2006, firms with more observable risk oversight structures exhibit lower equity and credit risk than firms with fewer or no observable risk oversight structures. I also provide evidence that firms with more observable risk oversight structures experienced higher returns during the worst days of the 2007-2008 financial crisis and were less susceptible to market fluctuations than firms with fewer or no observable risk oversight structures. Finally, I find that firms without observable risk oversight structures experienced higher abnormal returns to recent legislative events relating to risk management than firms with observable risk oversight structures. 2. The most common empirical measure of managerial risk-taking incentives is equity portfolio vega (Vega), which is measured as the dollar change in a manager's equity portfolio for a 0.01 change in the standard deviation of stock returns. However, Vega exhibits at least three undesirable features. First, Vega is expressed as a dollar change. This implicitly assumes that managers with identical Vega have the same incentives regardless of differences in their total equity and other wealth. Second, the small change in the standard deviation of returns used to calculate Vega (i.e., 0.01) yields a very local approximation of managerial risk-taking incentives. If an executive's expected payoff is highly nonlinear over the range of potential stock price and volatility outcomes, a local measure of incentives is unlikely to provide a valid assessment of managerial incentives. Third, Vega is measured as the partial derivative of the manager's equity portfolio with respect to return volatility. This computation does not consider that this partial derivative also varies with changes in stock price. The second paper develops and tests a new measure of managerial risk-taking equity incentives that adjusts for differences in managerial wealth, considers more global changes in price and volatility, and explicitly considers the impact of stock price and volatility changes. We find that our new measure exhibits

higher explanatory power and is more robust to model specification than Vegafor explaining a wide range of measures of risk-taking behavior. 3. The third paper examines the relation between shareholder monitoring and managerial risk-taking incentives. We develop a stylized model to show that shareholder monitoring mitigates the effect of contractual risk-taking incentives on the manager's actions. Consistent with the model, we find empirically that the positive association between the CEO's contractual risk-taking incentives and risk-taking behavior decreases with the level of shareholder monitoring. Furthermore, consistent with the board anticipating and optimally responding to shareholder monitoring, boards of firms exposed to more intense monitoring design compensation contracts that provide higher incentives to take risks. Overall, our results suggest that, when evaluating risk-taking incentives provided by a compensation contract, it is important to account for the firm's monitoring environment.

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