Program

Monday May 11, 2020

08.55-09:00  Welcome

Session 1:  Chair Samuli Knüpf (BI Norwegian Business School)

09.00-09.30  Insurance Underwriting as Funding  
Benjamin Knox (Copenhagen Business School)  
Discussant: Tatyana Marchuk (BI Norwegian Business School)

09.30-10.00  Money-Likeness and Investor Monitoring of Money Market Funds  
Maija Järvenpää (Aalto University)  
Discussant: Sven Klingler (BI Norwegian Business School)

10.00-10.15  Break

Session 2:  Chair Anders Vilhelmsson (Lund University)

10.15-10.45  Betting on Mean Reversion in the VIX? Evidence from the Revealed Preferences of Investors  
Anders Merrild Posselt (Aarhus University)  
Discussant: Michael Halling (Stockholm School of Economics)

10.45-11.15  Volume Dynamics around Macroeconomic Announcements  
Xingyu Zhu (Stockholm School of Economics)  
Discussant: Petri Jylhä (Aalto University)

11.15-11.30  Break
Session 3:  Chair Lars Nordén (Stockholm Business School)

11.30-12.00  Keeping Your Cool: Attentive Investors and Overreaction to Earnings News
Jacob Hald Hansen (Aarhus University)
Discussant: Michael Ungeheuer (Aalto University)

12.00-12.30  Does Language Affect Bank Liquidity Creation?: A Global Cross-Country Analysis
Sara Yasar (University of Vaasa)
Discussant: Charlotte Østergaard (BI Norwegian Business School)

12.30-14.15  Lunch

12.30-14.15  NFN Board Meeting

14.15-15.15  Keynote
Repo Rates and the Collateral Spread Puzzle
Professor Kjell G. Nyborg (University of Zürich; Centre for Economic Policy Research (CEPR); Swiss Finance Institute)

15.15-15.45  Break

Session 4:  Chair Kristian Miltersen (Copenhagen Business School)

15.45-16.15  Monetary Policy Expectation Errors
Sigurd Anders Muus Steffensen (Aarhus University)
Discussant: Alexandre Kohlhas (Institute for International Economic Studies (IIES), Stockholm University)

16.15-16.45  Stock Market Reaction to ECB Corporate Sector Purchases
Gustav Finne (Hanken School of Economics)
Discussant: Thomas Poulsen (BI Norwegian Business School)

Tuesday May 12, 2020

Session 5:  Chair Mikko Leppämäki (Aalto University)

08.30-09.00  Trading Rules, Systematic Internalizers and Market Quality
Fatemeh Aramian (Stockholm Business School)
Discussant: Kjell Jørgensen (BI Norwegian Business School)

09.00-09.30  Long and Short Memory in Dynamic Term Structure Models
Salman Huseynov (Aarhus University)
Discussant: Peter Feldhütter (Copenhagen Business School)

09.30-09.45  Break
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Session 6:  Chair Jan Bartholdy (Aarhus University)

09.45-10.15  The Merger-Adjusted US Listing Gap
Markus Lithell (Norwegian School of Economics)
Discussant: Adam Winegar (BI Norwegian Business School)

10.15-10.45  Too Big to Cheat: Mining Pools’ Incentives to Double Spend in Blockchain Based Cryptocurrencies
Ville Savolainen (Hanken School of Economics)
Discussant: Daniel Kim (BI Norwegian Business School)

10.45-11.15  Competition and the Use of Credit Lines
Zhou Lu (Norwegian School of Economics)
Discussant: Ramin Baghai (Stockholm School of Economics)

11.15-11.30  Break

Session 7:  Chair Xunhua Su (Norwegian School of Economics)

11.30-12.00  Restatements, Managerial Learning, and Optimal Reporting Bias
Nikolaj Kirkeby Niebuhr (Aarhus University)
Discussant: Thomas Geelen (Copenhagen Business School)

12.00-12.30  And the AR Goes to...Shock to Brand Capital: Evidence from the Oscars
Damiano Maggi (Norwegian School of Economics)
Discussant: Gonul Colak (Hanken School of Economics)

12.30  Closing the Workshop