

2022 PhD Nordic Finance Workshop at the Swedish House of Finance,
Stockholm School of Economics



PhD Nordic Finance Workshop

May 9-10, 2022

Swedish House of Finance
Drottninggatan 98, Stockholm

Room: Seminar room, 4th floor

Program

Monday, May 9

08.30-08.50 **Registration and coffee**

08.50-09.00 **Welcome**

Session 1: Chair Vincent Maurin (Stockholm School of Economics)

09.00-09.30 **Global Uncertainty and the Cross-Section of FX returns**

Asja Bosnic (BI Norwegian Business School)

Discussant: Anders Vilhelmsson (Lund University)

09.30-10.00 **The Zoo of Variables Explaining the Post-Earnings Announcement Drift**

Jacob Hald Hansen (Aarhus University)

Discussant: Petri Jylhä (Aalto University)

10.00-10.30 **The Information Intermediary Role of Professional Fund Analysts: A Textual Analysis Approach**

Felix Wilke (Stockholm School of Economics)

Discussant: Michael Ungeheuer (Aalto University)

10.30-10.45 **Break**

2022 PhD Nordic Finance Workshop at the Swedish House of Finance, Stockholm School of Economics

Session 2: *Chair Alvin Chen (Stockholm School of Economics)*

10.45-11.15 **Is Flood Risk Priced in Bank Returns?**

Valentin Schubert (Stockholm School of Economics)

Discussant: Yingjie Qi (Copenhagen Business School)

11.15-11.45 **Does Entrepreneur Divorce Affect Firm Performance: Evidence from Norway**

Jing Lan (Norwegian School of Economics)

Discussant: Olga Balakina (Aarhus University)

11.45-12.15 **Local Innovation Spillovers of IPOs**

Mustafa Bulut (Stockholm School of Economics)

Discussant: Ye Zhang (Stockholm School of Economics)

12.15-14.00 **Lunch**

12.15-14.00 **NFN Board Meeting (Sharpe, 4th floor)**

Session 3: *Chair Adrien d'Avernas (Stockholm School of Economics)*

14.00-14.30 **Corporate Agility and Monetary Policy Transmission**

Sinh Thoi Mai (Hanken School of Economics)

Discussant: Abalfazl Zareei (Stockholm Business School)

14.30-15.00 **Corporate Bond Market and the FOMC Cycle**

Ali Malik (Hanken School of Economics)

Discussant: Sonya Zhu (Bank for International Settlements)

15.00-15.15 **Coffee break**

Session 4: *Chair Diogo Mendes (Stockholm School of Economics)*

15.15-15.45 **Comprehensive Evaluation of Wealth Effects on Local Labor Market Outcomes**

Paul Rintamäki (Aalto University)

Discussant: Claes Bäckman (Aarhus University)

15.45-16.15 **Longevity Risk and the Equity Market**

Nicolai Sogaard Laursen (Copenhagen Business School)

Discussant: Andreas Johansson (Lund University)

16.15-16.30 **Break**

2022 PhD Nordic Finance Workshop at the Swedish House of Finance, Stockholm School of Economics

- 16.30-17.30 **Keynote**
Sentiment and Speculation in a Market with Heterogeneous Beliefs
Professor Ian Martin (London School of Economics)
- 19.00 **Welcome drinks** are served in the Hotel's conference lounge on floor 2 at Clarion Hotel Sign
- 19:30 **Workshop Dinner at Kitchen & Table Norrmalm, Clarion Hotel Sign**
Address: Östra Järnvägsgatan 35

Tuesday, May 10

- 08.30-9.00 **Registration and coffee**
- Session 5: Chair Marcus Opp (Stockholm School of Economics)*
- 09.00-09.30 **Polluters are Short-Lived: Climate Risk and the Timing of Cash Flows**
Maximilian Fuchs (Copenhagen Business School)
Discussant: Jan Starmans (Stockholm School of Economics)
- 09.30-10.00 **Greenifying Europe: A Study of Stock Returns and Carbon Emissions**
Karoline Palmer (BI Norwegian Business School)
Discussant: Christian Thomman (Swedish House of Finance)
- 10.00-10.30 **Diversification at Work: Evidence from Employee Stock Options**
Matteo Vacca (Aalto University)
Discussant: Daniel Bias (Swedish House of Finance)
- 10.30-10.45 **Break**
- Session 6: Chair Olga Obizhaeva (Stockholm School of Economics)*
- 10.45-11.15 **Hedge Funds, Prime Brokers, and Corporate Bond Offerings**
Diego Bonelli (Norwegian School of Economics)
Discussant: Ran Xing (Stockholm Business School)
- 11.15-11.45 **Unintended Consequences of Regulation in the U.S. Corporate Bond Market**
Martin Waibel (Stockholm School of Economics)
Discussant: Karamfil Todorov (Bank for International Settlements)
- 11.45-12.15 **Global Fixed Income Prices and Funding Currency**
Juuso Nissinen (Aalto University)
Discussant: Paul Ehling (BI Norwegian Business School)

2022 PhD Nordic Finance Workshop at the Swedish House of Finance,
Stockholm School of Economics

12.15 **Lunch and Closing the Workshop**