PhD Nordic Finance Workshop

May 14-15, 2018
Lund University
Tycho Brahes väg 1, Lund
Room: EC3: 210

Program

Monday May 14, 2018

09.00-09.25  Registration and coffee

09.25-09.30  Welcome

Session 1:  Chair Anders Vilhelmsson (Lund University)

09.30-10.00 Floating Storage Arbitrage, an Empirical Analysis
Frederik Regli (Copenhagen Business School)
Discussant: Jarkko Peltonäki (Stockholm Business School)

10.00-10.30 To Weather the Storm or Not? Volatility Changes and the Disposition Effect
Ellapulli Vasudevan (Aalto University)
Discussant: Alessandro Martinello (Lund University)

10.30-11.00 Who are the Socially Responsible Investors?
Vicke Norén (Aarhus University)
Discussant: Olga Balakina (Lund University)

11.00-11.30 Coffee break
Session 2:  Chair Jarkko Peltonäki (Stockholm Business School)

11.30-12.00  Engineering Lemons  
Petra Vokatá (Aalto University)  
Discussant: Thomas Fischer (Lund University)

12:00-12:30  News-Based Fear and the Cross-Section of Expected Stock Returns  
Dinh-Vinh Vo (Lund University)  
Discussant: Michael Ungeheuer (Aalto University)

12:30-14:00  Lunch

12:30-14:00  NFN Board Meeting (EC3: 318)

Session 3:  Chair Mikko Leppämäki (Aalto University)

14.00-14.30  Stakeholder Controversies in Europe: Reputational Penalties and Career Consequences in the Director Labor Market for Outside Directors  
Niclas Meyer (Hanken School of Economics)  
Discussant: Charlotte Østergaard (BI Norwegian Business School)

14.30-15.00  Financial Buffer, Unemployment Duration and Replacement Income  
Mats Levander (Stockholm School of Economics & Swedish House of Finance)  
Discussant: Timo Korkeamäki (Hanken School of Economics)

15.00-15.30  Coffee break

Session 4:  Chair Jan Bartholdy (Aarhus University)

15.30-16.00  Seeking Skewness: Portfolio Choice of Retail Investors  
Yapei Zhang (HEC Paris & Swedish House of Finance)  
Discussant: Amit Goyal (University of Lausanne)

16.00-16.30  Subjective Survival Probabilities and the Annuity Puzzle - an Experimental Investigation  
Andre Lot (Norwegian School of Economics)  
Discussant: Alexandros Rigos (Lund University)

16.30-17.00  Break

17.00-18.00  Keynote  
Professor Amit Goyal (University of Lausanne)

19.30  Workshop Dinner at Grand Hotel (Bantorget 1, 222 29 Lund)
2018 PhD Nordic Finance Workshop at Lund University

Tuesday May 15, 2018

09.00-9.30  Registration and coffee

Session 5:  Chair Xunhua Su (Norwegian School of Economics)

09.30-10.00 Stable Liquidity
Vu Le Tran (Nord University)
Discussant: Birger Nilsson (Lund University)

10.00-10.30 Information asymmetry and the Dynamic Impact of Anonymity on Uninformed Liquidity
Yijie Li (Aalto University)
Discussant: Hossein Asgharian (Lund University)

10.30-11.00 On the Relation Between Central Bank’s Balance Sheet and Stock Markets
Asif Ruman (University of Oulu)
Discussant: Jens Forssbaeck (Lund University)

11.00-11.30 Coffee break

Session 6:  Chair Kristian Miltersen (Copenhagen Business School)

11.30-12.00 Correlated Risk Factors in Currency Markets
Tommy von Brömsen (Stockholm School of Economics & Swedish House of Finance)
Discussant: Petri Jylhä (Aalto University)

12.00-12.30 Herding, Hedge Funds, and Carry Trades
Anton Hasselgren (Stockholm Business School)
Discussant: Andreas Bang Nielsen (Copenhagen Business School)

12.30-13.00 Leveraged ETPs and the VIX Futures Market
Søren Bundgaard Brøgger (Copenhagen Business School)
Discussant: Mikko Niemenmaa (Aalto University)

13.00 Lunch and Closing the Workshop