PROGRAM

Young Scholars Nordic Finance Workshop

November 24-25, 2022

BI Norwegian Business School, Oslo
Room on Thursday: B2-060
Room on Friday: A2-080

Thursday Nov. 24, 2022  Room B2-060

10:55-11:00  Opening the workshop

Session 1
Chair: Paul Ehling (BI Norwegian Business School)

11:00-11:35  *A Parsimonious Explanation for Momentum Based on the Merton Model*
Presenter: Zhaneta Tancheva (BI Norwegian Business School)
Discussant: Paul Whelan (Copenhagen Business School)

11:35-12:10  *The U.S. Dollar and Variance Risk Premia Imbalances*
Presenter: Mads Markvart Kjær (Aarhus University)
Discussant: Federico Gavazzoni (BI Norwegian Business School)

12:10-13:10  Lunch

Session 2
Chair: Mikko Leppämäki (Aalto University)

13:10-13:45  *Wait, What? The Consequences of Not Disclosing Feedback-Stimulating Information*
Presenter: Matthias Lassak (Aarhus University)
Discussant: Alvin Chen (Stockholm School of Economics)

13:45-14:20  *Sustainable Organizations*
Presenter: Thomas Geelen (Copenhagen Business School)
Discussant: Bogdan Stacescu (BI Norwegian Business School)
14:20-14:55
Who Becomes a Business Angel?
Presenter: Katarina Warg (Copenhagen Business School)
Discussant: Samuli Knüpfer (Aalto University)

14:55-15:30
Coffee break

Session 3
Chair: Kristian Miltersen (Copenhagen Business School)

15:30-16:05
Latency Liquidity and Market Liquidity
Presenter: Chengcheng Qu (Stockholm Business School)
Discussant: Dagfinn Rime (BI Norwegian Business School)

16:05-16:40
Mutual Fund Analysts as Information Intermediaries
Presenter: Felix Wilke (Stockholm School of Economics)
Discussant: Fatima Adib (Copenhagen Business School)

16:40-17:15
Slow Belief Updating and the Disposition Effect
Presenter: Aleksi Pitkäjärvi (Aalto University)
Discussant: Jimmy Martinez-Corra (Copenhagen Business School)

17:45-18:45
Mock Interviews for Job Market Candidates

20:30
Workshop Dinner at Restaurant Fjord
Friday Nov. 25, 2022  Room A2-080

Session 4  Chair: Lars Nordén (Stockholm Business School)

9:00-9:35  *Is Flood Risk Priced in Bank Returns?*
Presenter: Valentin Schubert (Stockholm School of Economics)
Discussant: Roberto Tubaldi (BI Norwegian Business School)

9:35-10:10  *Subjective Risk and Return*
Presenter: Theis Ingerslev Jensen (Copenhagen Business School)
Discussant: Stig Lundeby (BI Norwegian Business School)

10:10-10:45  *Skills and Sentiment in Sustainable Investing*
Presenter: Andreas Brøgger (Copenhagen Business School)
Discussant: Francesco Nicolai (BI Norwegian Business School)

10:45-11:15  Coffee break

Session 5  Chair: Stefan Hirth (Aarhus University)

11:15-11:50  *Investors in Green Bonds*
Presenter: Gosia Ryduchowska (BI Norwegian Business School)
Discussant: Markku Kaustia (Aalto University)

11:50-12:25  *Mortgage Market Design and Wealth Inequality: Evidence from Interest-Only Mortgages in Denmark*
Presenter: Claes Bäckman (Aarhus University)
Discussant: Ella Getz Wold (BI Norwegian Business School)

12:25-13:00  *Investment-q Sensitivity under Endogenous Truncation*
Presenter: Daniel Kim (BI Norwegian Business School)
Discussant: Stefan Hirth (Aarhus University)

13:00-13:05  Closing the workshop

13:05  Lunch