



Norwegian
Business School

NFN

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 Pitkäljärvi (Aalto University)
Discussant: Jimmy Martinez-Correa (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