

PROGRAM

Young Scholars Nordic Finance Workshop

November 23-24, 2023

Lund University School of Economics and Management,
Room EC3:211

The workshop is sponsored by Jan Wallanders och Tom Hedelius Stiftelse

Thursday Nov. 23, 2023 Room EC3:211

10:55-11:00

Opening the workshop

Session 1

Chair: Anders Löflund (Hanken School of Economics)

11:00-11:35

A Non-Linear Market Model

Presenter: Tobias Sichert (Stockholm School of Economics)

Discussant: Zhaneta Tancheva (BI Norwegian Business School)

11:35-12:10

Earnings Expectations and Asset Prices

Presenter: Denis Mokanov (Norwegian School of Economics)

Discussant: Ming Zeng (University of Gothenburg)

12:10-13:15

Lunch at Inspira

Session 2

Chair: Mikko Leppämäki (Aalto University)

13:15-13:50

Wealth Protection in Bankruptcy and Serial Entrepreneurship

Presenter: Donghyun Kang (Copenhagen Business School)

Discussant: Gustav Martinsson (Stockholm Business School)

13:50-14:25

Private Equity and Labor Regulations

Presenter: Johan Ljungkvist (Stockholm School of Economics)

Discussant: Carsten Bienz (Norwegian School of Economics)

- 14:25-15:00 *The Dynamics of Stock Market Participation*
Presenter: Akash Raja (Copenhagen Business School)
Discussant: Gualtiero Azzalini (Stockholm School of Economics)
- 15:00-15:30 Coffee break
- Session 3** Chair: Kristian Miltersen (Copenhagen Business School)
- 15:30-16:05 *Why Are Acquisitions of Unlisted Firms Better Deals? Evidence from OTC Markets*
Presenter: Markus Lithell (Norwegian School of Economics)
Discussant: Katarina Warg (Copenhagen Business School)
- 16:05-17:05 *Keynote: Non-Standard Errors*
Albert Menkveld (Vrije Universiteit Amsterdam)
- 17:45-18:45 *Mock Interviews for Job Market Candidates*
- 20:00 Workshop Dinner at Grand Hotel

Friday Nov. 24, 2023 Room EC3:211

Session 4

Chair: Stefan Hirth (Aarhus University)

9:00-9:35

Becoming Virtuous? Mutual Funds' Reactions to ESG Scandals

Presenter: Fatima Zahra Filali Adib (Copenhagen Business School)

Discussant: Markku Kaustia (Aalto University)

9:35-10:10

*Taking Advantage of Attention to Climate Change:
CLOs' Trading of Brown Loans*

Presenter: Talina Sondershaus (Lund University)

Discussant: Stig Lundeby (BI Norwegian Business School)

10:10-10:45

*How Do Hedge Funds Affect Stock Market Quality? Evidence from Hedge
Fund Terminations*

Presenter: Dmitrii Pugachev (Norwegian School of Economics)

Discussant: Kjell Jørgensen (BI Norwegian Business School)

10:45-11:15

Coffee break

Session 5

Chair: Jens Forssbaeck (Lund University)

11:15-11:50

The "Hairy" Premium

Presenter: Zhaneta Tancheva (BI Norwegian Business School)

Discussant: Thomas Fischer (Lund University)

11:50-12:25

Inflation Risk and Yield Spread Changes

Presenter: Diego Bonelli (NHH Norwegian School of Economics)

Discussant: Jens Dick-Nielsen (Copenhagen Business School)

12:25-13:00

Insider Trading with Options

Presenter: Matteo Vacca (Aalto University)

Discussant: Kasper Meisner Nielsen (Copenhagen Business
School)

13:00-13:05

Closing the workshop

13:15

Lunch at Moroten & Piskan