NEKN02 spring 2024, Final seminars, Schedule

Thursday, May 30, EC3:210

Time	*Authors/presenters*	*Title*	*Discussants*	*Supervisor/seminar chair*
08:15 - 09:00	Axel Johansson	Analyzing Economic Policy Uncertainty and its Impact on Swedish Institutional Fund Returns	Yunjin Ma & Hongyi Mao	Thomas Fischer
09:15 - 10:00	Yunjin Ma & Hongyi Mao	The Influence of ESG Ratings on Financial Performance in Developing Countries	Axel Johansson	Thomas Fischer
10:15 - 11:00	Qianqian Yang	Time-varying Commodity Portfolio Optimization	Markus Lexander & Filip Sjöberg	Thomas Fischer
11:15 - 12:00	Markus Lexander & Filip Sjöberg	Passive Efficiency: Return, Risk, and Efficiency Through Index Investing in Europe	Qianqian Yang	Thomas Fischer
13:15 - 14:00	Filip Podvorec	Forecasting Bitcoin Return Volatility	Yangmin Zhang & Yingkun Zhang	Andreas Johansson
14:15 - 15:00	Yangmin Zhang & Yingkun Zhang	The Relationship Between Bitcoin and Stock Market Volatility under Different Policy Environments	Filip Podvorec	Andreas Johansson
15:15 - 16:00	Ea Dumancic	The Impact of Climate Policy Uncertainty on Firm Behaviour and Economic Performance	Ari Kissel & Nicholas Zervas	Andreas Johansson
16:15 - 17:00	Ari Kissel & Nicholas Zervas	Pay Attention! A Country-Level Analysis of Investor Attention and Policy Uncertainty on Bitcoin	Ea Dumancic	Andreas Johansson

Thursday, May 30, EC3:211

Time	*Authors/presenters*	*Title*	*Discussants*	*Supervisor/seminar chair*
08:15 - 09:00	Andrei-Lucian Cihó	Quantitative Credit Risk Analysis for BSE-listed Companies	Love Kalms	Hans Byström
09:15 - 10:00	Love Kalms	Catastrophe Bonds: An Evaluation Under Revised Collateral Structures	Andrei-Lucian Cihó	Hans Byström
10:15 - 11:00	Karla Jensterle Kavka & Maurik Maria Nuijten	The Effect of German Yield Curve Inversion on the German, Dutch, and Swiss Stock Markets	Christopher Olsson	Hans Byström
11:15 - 12:00	Christopher Olsson	The impact of natural disasters on the return volatility of the stock market and insurance industry	Karla Jensterle Kavka & Maurik Maria Nuijten	Hans Byström
13:15 - 14:00	Hugo Petersen	Corporate Cash Holdings: Determinants and the Impact of Corporate Ownership	Gustaf Lugnegård & Philip Wejdelind	Jens Forssbæck
14:15 - 15:00	Gustaf Lugnegård & Philip Wejdelind	Insider Trading and their chamber of secrets	Hugo Petersen	Jens Forssbæck
15:15 - 16:00	Daniel Nilsson & Gustav Sörensson	Cross-Market Analysis of Post-IPO and SEO Long-Term Performance	Clarissa Nowak & Sofia Sjöholm	Jens Forssbæck
16:15 - 17:00	Clarissa Nowak & Sofia Sjöholm	Home is wherever your private equity firm takes you	Jiaqi Dong & Jiayi Guo	Jens Forssbæck
17:15 - 18:00	Jiaqi Dong & Jiayi Guo	M&A Performance Involving Chinese Markets: Impact of M&A Financing Methods	Daniel Nilsson & Gustav Sörensson	Jens Forssbæck

Friday, May 31, EC3:210

Time	*Authors/presenters*	*Title*	*Discussants*	*Supervisor/seminar chair*
09:15 - 10:00	Emma Bromée & Jochem Doek	Geopolitical Risk and Defence Stocks	Sixten Cederholm & Wilfred Cederholm	Hossein Asgharian
10:15 - 11:00	Ibad Bayramov & Trang Nguyen	ESG Metrics: Exploring their Role in Predicting Systemic Risks in the European Financial System	Emma Bromée & Jochem Doek	Anders Vilhelmsson
11:15 - 12:00	Sixten Cederholm & Wilfred Cederholm	The Impact of Implied Volatility on VaR Accuracy	Ibad Bayramov & Trang Nguyen	Anders Vilhelmsson
13:15 - 14:00	Henric Ihr & William Magnusson	Navigating Downside Risk: The Impact of ESG Across Sectors	Huiyang Li & Yaqian Yan	Anders Vilhelmsson
14:15 - 15:00	Huiyang Li & Yaqian Yan	ESG Rating and Financial Performance	Henric Ihr & William Magnusson	Anders Vilhelmsson
15:15 - 16:00	Baiyi Song	ESG Performance and Business Operational Risk	Luca Gobec & Dimitrios Karzis	Talina Sondershaus/Anders Vilhelmsson
16:15 - 17:00	Fredrik Bjerrek	Impact of Green Bonds on Emission Reduction in the European Utilities Industry	Baiyi Song	Talina Sondershaus/Jens Forssbæck
17:15 - 18:00	Luca Gobec & Dimitrios Karzis	Beyond Basel: Capital Structure Decisions in European Banks	Fredrik Bjerrek	Talina Sondershaus/Jens Forssbæck

Friday, May 31, EC1:137

Time	*Authors/presenters*	*Title*	*Discussants*	*Supervisor/seminar chair*
09:15 - 10:00	Jaroslavs Grigoluns & Måns Ingvarson	The Relationship Between Rights Issue Terms and Post-Issue Stock Price Development	Mattias Petersson & Max Valentine	Jens Forssbæck
10:15 - 11:00	Mattias Petersson & Max Valentine	Climate stress-test of the financial system related to syndicated loan market	Jaroslavs Grigoluns & Måns Ingvarson	Jens Forssbæck
11:15 - 12:00	Filip Broman & Alexander Sehlberg	Cumulative Wisdom or Compounding Complexity: The learning curve among serial acquirers	Samia Aftab & Vlad Stoicescu	Jens Forssbæck
12:15 - 13:00	Samia Aftab & Vlad Stoicescu	Pricing Climate Transition Risk: An Analysis of the Global Syndicated Loans Market	Filip Broman & Alexander Sehlberg	Jens Forssbæck & Najmeh Hajimirza

Friday, May 31, Alfa1:1010

Time	*Authors/presenters*	*Title*	*Discussants*	*Supervisor/seminar chair*
14:15 - 15:00	Ruitao Ma & Wongsathon Siwasuphakan	Hedging with derivatives and firm value: The role of geographic diversification	Markus Tyrstrup	Marco Bianco
15:15 - 16:00	Merriea Mathew	The Role of Cornerstone Investors in IPOs	Ruitao Ma & Wongsathon Siwasuphakan	Marco Bianco
16:15 - 17:00	Markus Tyrstrup	Is valuation uncertainty affected by ESG-ratings?	Merriea Mathew	Marco Bianco

Suggested time allocation:
- 15 min. presentation by the authors
- 20 min. discussion by the assigned discussants
- 10 min.questions and discussion from other seminar participants.

Use of PowerPoint for both presentation and discussion is recommended.