

2022 PhD Nordic Finance Workshop at the Swedish House of Finance,  
Stockholm School of Economics



## PhD Nordic Finance Workshop

May 9-10, 2022

Swedish House of Finance  
Drottninggatan 98, Stockholm

Room: Seminar room, 4th floor

### Program

#### *Monday, May 9*

08.30-08.50 **Registration and coffee**

08.50-09.00 **Welcome**

*Session 1: Chair Vincent Maurin (Stockholm School of Economics)*

09.00-09.30 **Global Uncertainty and the Cross-Section of FX returns**

Asja Bosnic (BI Norwegian Business School)

Discussant: Anders Vilhelmsson (Lund University)

09.30-10.00 **The Zoo of Variables Explaining the Post-Earnings Announcement Drift**

Jacob Hald Hansen (Aarhus University)

Discussant: Petri Jylhä (Aalto University)

10.00-10.30 **The Information Intermediary Role of Professional Fund Analysts: A Textual Analysis Approach**

Felix Wilke (Stockholm School of Economics)

Discussant: Michael Ungeheuer (Aalto University)

10.30-10.45 **Break**

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**Session 2:** *Chair Alvin Chen (Stockholm School of Economics)*

10.45-11.15 **Is Flood Risk Priced in Bank Returns?**

Valentin Schubert (Stockholm School of Economics)

Discussant: Yingjie Qi (Copenhagen Business School)

11.15-11.45 **Does Entrepreneur Divorce Affect Firm Performance: Evidence from Norway**

Jing Lan (Norwegian School of Economics)

Discussant: Olga Balakina (Aarhus University)

11.45-12.15 **Local Innovation Spillovers of IPOs**

Mustafa Bulut (Stockholm School of Economics)

Discussant: Ye Zhang (Stockholm School of Economics)

12.15-14.00 **Lunch**

12.15-14.00 **NFN Board Meeting (Sharpe, 4<sup>th</sup> floor)**

**Session 3:** *Chair Adrien d'Avernas (Stockholm School of Economics)*

14.00-14.30 **Corporate Agility and Monetary Policy Transmission**

Sinh Thoi Mai (Hanken School of Economics)

Discussant: Abalfazl Zareei (Stockholm Business School)

14.30-15.00 **Corporate Bond Market and the FOMC Cycle**

Ali Malik (Hanken School of Economics)

Discussant: Sonya Zhu (Bank for International Settlements)

15.00-15.15 **Coffee break**

**Session 4:** *Chair Diogo Mendes (Stockholm School of Economics)*

15.15-15.45 **Comprehensive Evaluation of Wealth Effects on Local Labor Market Outcomes**

Paul Rintamäki (Aalto University)

Discussant: Claes Bäckman (Aarhus University)

15.45-16.15 **Longevity Risk and the Equity Market**

Nicolai Søgaard Laursen (Copenhagen Business School)

Discussant: Andreas Johansson (Lund University)

16.15-16.30 **Break**

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16.30-17.30 **Keynote**  
Professor Ian Martin (London School of Economics)

19.30 **Workshop Dinner at Kitchen & Table Norrmalm, Clarion Hotel Sign**  
Address: Östra Järnvägsgatan 35

## *Tuesday, May 10*

08.30-9.00 **Registration and coffee**

*Session 5: Chair Marcus Opp (Stockholm School of Economics)*

09.00-09.30 **Polluters are Short-Lived: Climate Risk and the Timing of Cash Flows**  
Maximilian Fuchs (Copenhagen Business School)  
Discussant: Jan Starmans (Stockholm School of Economics)

09.30-10.00 **Greenifying Europe: A Study of Stock Returns and Carbon Emissions**  
Karoline Palmer (BI Norwegian Business School)  
Discussant: Christian Thomman (Swedish House of Finance)

10.00-10.30 **Diversification at Work: Evidence from Employee Stock Options**  
Matteo Vacca (Aalto University)  
Discussant: Daniel Bias (Swedish House of Finance)

10.30-10.45 **Break**

*Session 6: Chair Olga Obizhaeva (Stockholm School of Economics)*

10.45-11.15 **Hedge Funds, Prime Brokers, and Corporate Bond Offerings**  
Diego Bonelli (Norwegian School of Economics)  
Discussant: Ran Xing (Stockholm Business School)

11.15-11.45 **Unintended Consequences of Regulation in the U.S. Corporate Bond Market**  
Martin Waibel (Stockholm School of Economics)  
Discussant: Karamfil Todorov (Bank for International Settlements)

11.45-12.15 **Global Fixed Income Prices and Funding Currency**  
Juuso Nissinen (Aalto University)  
Discussant: Paul Ehling (BI Norwegian Business School)

12.15 **Lunch and Closing the Workshop**