

PROGRAM

Young Scholars Nordic Finance Workshop

November 28-29, 2019

Location: Gröjer, SBS, Kräftriket 3

Thursday Nov. 28, 2019

11.00-11.10

Welcome

Session 1

Chair: Björn Hagströmer (Stockholm Business School)

11.10-11.50

Time-Varying Global Dollar Risk in Currency Markets

Presenter: Ingomar Krohn (Copenhagen Business School)

Discussant: Tommy von Brömsen (Riksbanken)

11.50-12.30

Comparing Portfolio Strategies

Presenter: Abalfazl Zareei (Stockholm Business School)

Discussant: Petri Jylhä (Aalto University)

12.30-13.30

Lunch

Session 2

Chair: Ramin Baghai (Stockholm School of Economics)

13.30-14.10

Debt, Innovation, and Growth

Presenter: Thomas Geelen (Copenhagen Business School)

Discussant: Adam Winegar (BI Norwegian Business School)

14.10-14.50

The Macro and Asset Pricing Implications of Fluctuating Information Quality

Presenter: Alessandro Graniero (BI Norwegian Business School)

Discussant: Jungsuk Han (Stockholm School of Economics)

14.50-15.30

Big Broad Banks: How Does Cross-Selling Affect Lending?

Presenter: Yingjie Qi (Stockholm School of Economics)

Discussant: Sara Jonsson (Stockholm Business School)

- 15.30-16.00 Break
- Session 3** Chair: Ai Jun Hou (Stockholm Business School)
- 16.00-16.40 *Firm Uncertainty and Household Spending*
Presenter: Iván Alfaro (BI Norwegian Business School)
Discussant: Markku Kaustia (Aalto University)
- 16.40-17.20 *Wealth, Savings, and Returns Over the Life Cycle: The Role of Education*
Presenter: Anastasia Girshina (Swedish House of Finance)
Discussant: Elias Rantapuska (Aalto University)
- 17.20-18.00 *A Horizon Based Decomposition of Mutual Fund Performance Using Transaction Data*
Presenter: Ran Xing (Aarhus University)
Discussant: Nataliya Gerasimova (NHH Norwegian School of Economics)
- 19.30-22.00 Dinner at Stallmästaregården

Friday Nov. 29, 2019

- Session 4** Chair: Mikko Leppämäki (Aalto University)
- 9.00-9.40 *Asset Pricing with Data Revisions*
Presenter: Daniel Borup (Aarhus University)
Discussant: Michał Dzielniński (Stockholm Business School)
- 9.40-10.20 *Earnings Management Around Seasoned Equity Offerings: Evidence from Non-Investment Accruals*
Presenter: Loreta Rapushi (Norwegian School of Economics)
Discussant: Gonul Colak (Hanken School of Economics)
- 10.20-10.40 Break
- Session 5** Chair: Kristian Miltersen (Copenhagen Business School)
- 10.40-11.20 *Managerial Overconfidence and Self-Reported Success*
Presenter: Nikolaj Kirkeby Niebuhr (Aarhus University)
Discussant: Jens Josephson (Stockholm Business School)
- 11.20-12.00 *Some Gains are Riskier than Others: Volatility Changes, Belief Revisions, and the Disposition Effect*
Presenter: Ellapulli Vasudevan (Aalto University)
Discussant: Anders Anderson (Stockholm School of Economics)

Session 6	Chairs: Michał Dzieliński & Abalfazl Zareei (Stockholm Business School)
12.00-13.00	Job Market Success
13.00-14.00	Lunch

Stockholm Business School (SBS) and The Nordic Finance Network (NFN) are organizing the 8th Finance Workshop for young scholars from Nordic universities on November 28 - 29, 2019 in Stockholm. The workshop offers junior Finance faculty from Nordic universities a forum to present their research. In addition, the workshop aims to provide an opportunity for junior and senior faculty to meet and interact.

Each paper presentation has 40 minutes, divided as follows:

- 20 min for the presenter to present the paper,
- 15 min for the discussant,
- 5 min for the presenter to answer the discussant and take questions from the audience.

Theoretical and empirical papers in all areas of finance are welcome, but the author(s) must have graduated after 2013. Completed as well as preliminary drafts will be considered.

While only young scholars (PhD after 2013) can submit papers, the workshop is open to faculty, post-docs, and PhD students from all Nordic universities.

This year the organizers decided to open up submission also for those PhD students who aim for international job market. We encourage those students to submit their job market paper.

The workshop will start late morning on Thursday, November 28th, and run until early afternoon on Friday, November 29th. The workshop will be held at the Stockholm Business School, Kräftriket 3, Stockholm. The workshop format will be paper presentations, followed by a discussion. In addition, there will be a workshop dinner on Thursday evening.

There is no workshop fee. Traveling expenses and accommodation of presenting authors and discussants will be covered by the organizers.

Further information about the workshop and NFN can be found here (<http://nfn.aalto.fi/workshops.htm>).