

EFA / EIASM Doctoral Tutorial in Finance

Warsaw, Poland - August 22, 2018

FINAL PROGRAMME

08.45 - 09.00

WELCOME

09.00 - 09.45

In Ji Jang, Mays Business School, Texas A&M University
 "Passive institutions and long CEO compensation duration: Evidence from Russell Index threshold and proxy voting"

Discussants:

FACULTY: Ramona Westermann, Copenhagen Business School

STUDENT: Christoph Maximilian Schiller, Rotman Business School, Univ. of Toronto

09.45 - 10.30

2. Christoph Maximilian Schiller, Rotman Business School, University of Toronto "Global Supply-Chain Networks and Corporate Social Responsibility"

Discussants:

FACULTY: Charlotte Ostergaard, BI Norwegian Business School STUDENT: In Ji Jang, Mays Business School, Texas A&M University

10.30 - 10.45

BREAK

10.45 - 11.30

3. Guosong Xu, WHU – Otto Beisheim School of Management
"Friends at WSJ: Journalist Connection, News Tone, and Stock Returns"

Discussants:

FACULTY: Tim Loughran, University of Notre Dame
STUDENT: Ishita Sen, London Business School

11.30 - 12.15

4. Ishita Sen, London Business School
"Limits to Optimal Hedging for Financial Institutions"

Discussants:

FACULTY: Christian Laux, WU Vienna University of Economics and Business Student: Guosong Xu, WHU – Otto Beisheim School of Management

12.15 - 13.30 LUNCH

13.30 - 14.15

5. Lukas Kremens, London School of Economics "Leaving a Mark on the Euro"

Discussants:

FACULTY: Andrea Vedolin, Boston University

STUDENT: Peter Zimmerman, Said Business School

14.15 - 15.00

6. Yao Deng, University of Minnesota
"Product Market Competition and the Profitability Premium"

Discussants:

FACULTY: Miguel Palacios, Haskayne School of Business, University of Calgary

STUDENT: Elisa Pazaj, Cass Business School

15.00 - 15.15 BREAK

15.15 - 16.00

7. Elisa Pazaj, Cass Business School

"Time-varying exposure to permanent and short-term risk and stock price momentum"

Discussants:

FACULTY: Michael Halling, Stockholm School of Economics

STUDENT: Yao Deng, University of Minnesota

16.00 - 16.45

8. Peter Zimmerman, Said Business School

"Blockchain microstructure and the volatility of cryptocurrency prices"

Discussants:

FACULTY: Sabrina Buti, Paris Dauphine University

STUDENT: Lukas Kremens, London School of Economics

16.45 - 17.00 CLOSURE