Essex Finance Centre \_ Past Events

### 2013

3 March - Excess Risk Taking and Competition for Managerial Talent - Prof Paolo Volpin, London Business School

9 May - Financial Market Dislocations - Professor Paulo Pasquariello, Ross School of Business

22 May - Extraordinary Acquirers - Dr Alfred Yawson, Adelaide Business School

2 October - <u>Banking Group Features and Interbank Market Exposure</u> - Dr Lucia Gibilaro, University of Bergamo

9 October - <u>Predictive Value of Different Types of Information in SME Risk Assessment</u> - Dr Galina Andreeva, University of Edinburgh Business School

4 December - Lies, Damned Lies, and Statistics? - Prof Karim Abadir, Imperial College London

## 2014

29 January - Generalised Density Forecast Combinations - Prof Simon Price, Bank of England

5 February - <u>High-Frequency Trading and Treasury Bond Returns</u> - Prof Giorgio Valente, City University, Hong Kong

14 May - Identity Theft and Consumer Payment - Jose Linares Zegarra, University of St Andrews

21 May - Risk Governance in the Banking Industry - Professor Jake Ansell, University of Edinburgh

28 May - <u>Discounting, Value and Dollar Beta Matching in Flexible Cash Flow Systems</u> - Professor Mark Shackleton, Lancaster University

19 June - <u>The Techno-Politics of the Rise and Fall of Carbon Markets</u> Prof Yuval Millo, University of Leicester and Prof Steffen Bohm, University of Essex

8 October - <u>Analysing Corporate Credit Risk: the Myths in China</u> - Michael Wong, City University of Hong Kong

3 December - Investor Sophistication and Capital Income Inequality - Marcin Kacperczy, Imperial College London

## 2015

4 March - <u>Misspecification Testing in GARCH-MIDAS Models</u> - Christian Conrad, University of Heidelberg

9 March - Decision-Making During the Crisis - Ettore Croci, Catholic University of Milano

11 March - <u>Hedge Fund Return Predictability</u> - Ekaterini Panopoulo, University of Kent

18 March - Discounting Disentangled - Mark Freeman, University of Loughborough

25 June - <u>Does U.S. Monetary Policy Affect Cross-Border and Affiliate Lending by Global U.S.</u> <u>Banks?"</u> - Prof Steven Ongena, University of Zurich

7 October - <u>Macroeconomic Announcements and the Yield Curve</u> - Prof Giorgio Valente, City University of Hong Kong

14 October - <u>A Dynamic Model of Heterogeneous Banks With Uninsurable Risks and Capital</u> <u>Requirements</u> - Prof Alex Michaelides, Imperial College Business School

21 October - Underwriting as Certification of Bank Bonds - Prof Santiago Carbo, University of Wales

4 November - <u>Empirical Evidence From Regional Effects of National Shocks</u> - Prof Damian Pfajfar, Board of Governors of the Federal Reserve System

11 November - <u>Advertising, Attention, and Financial Markets</u> - Prof Stefen Ruenzi, University of Mannheim

25 November - The Case of Italy's Credit Coop Banks - Paolo Coccorese, University of Salerno

2 December - <u>Bank Capital and Profitability, an International Comparison</u> - Prof Claudia Girardone and Dr Sortirios Kokas

#### 2016

13 January - <u>Model Risk Adjustments for Regulatory Capital Calculations</u> - Professor Radu Tunaru, University of Kent

20 January - <u>How Does Macroprudential Regulation Change Bank Credit Supply?</u> - Dimitris Tsomocos, University of Oxford

27 January - <u>Balance Sheet Constraints and Firesale Externalities</u> - Prof Alistair Milne, University of Loughborough

3 February - <u>Liquidity Dynamics of Newly Listed Stocks</u> - Dr Chiara Banti, Essex Business School and Dr Jonathan Jona, University of Melbourne

17 February - <u>Soft Budget Constraints and Systemic Risk</u> - Professor Alan Morrison, University of Oxford

24 February - <u>How Bank Executives Affect Bank Risk Taking</u> - Prof Francesco Vallascas, University of Leeds

9 March - <u>Ethical Standards and Cultural Assimilation in Financial Services</u> - Prof John Thanassoulis, University of Warwick

16 March - <u>Commercial Bank Failures During the Great Recession: The Real (Estate) Story</u> - Dr Adonis Antoniades, Bank for International Settlements (BIS)

20 April - <u>Estimation of the E Ect of Time-Invariant Variables in Spatial Panel Data Models</u> - Dr Michaela Kesina, ETH Zurich

27 April - <u>When Do Laws And Institutions Affect Recovery Rates On Collateral?</u> - Prof Vasso Ioannidou, Lancaster University

8 June - PhD Brown Bag Seminar - Milena Migliavacca and Marjan Stoykov, Essex Business School

13 June - <u>The 2016 John Nankervis Memorial Lecture</u> - Professor Richard Smith, University of Cambridge

15 June - <u>Financial Sustainability of the Japanese Medical Payment System</u> - Professor Kazumitsu Nawata, University of Tokyo

29 June - <u>A Bootstrap Stationarity Test for Predictive Regression Invalidity</u> - Professor Rob Taylor, Essex Business School

27 September - <u>Dealer Trading at the Fix</u> - Professor Carol L. Osler, Brandeis University International Business School

12 October - <u>The Cost of Higher Bank Capital to the UK Economy</u> - Michael Straughan, Bank of England

19 October - <u>Heterogeneous Regulation of Financial Institutions</u> - Professor Wolf Wagner, Rotterdam School of Management

26 October - Intra-Industry Capital Structure - Brown Bag Internal Seminar, Dr Norvald Instefjord

2 November - <u>The Effect of Board Quotas on Female Director Turnover</u> - Professor Daniel Ferreira, London School of Economics

9 November - <u>Expenditures and Financial Well-being</u> - Professor Joao Cocco, London Business School

15 November - <u>Sectoral Concentration, Bank Performance and Systemic Risk</u> - Professor Thorsten Beck, Cass Business School

30 November - Brown Bag Internal Seminar - Alessandro Leardi and Radu-Dragomir Manac

7 December - <u>The Dynamics of Investment, Payout and Debt</u> - Professor Bart Lambrecht, University of Cambridge

13 December - <u>Why Does Idiosyncratic Risk Increase with Market Risk?</u> - Professor Sohnke Bartram, University of Warwick

### 2017

18 January - Who is SHE? - Professor Ser-Huang Poon, Manchester Business School

25 January - PhD Brown Bag Seminar - Sofia Stamou and Ayotunde Oyelakin, Essex Business School

25 January - <u>California Smoking and German Re-unification</u> - Professor Andrew Harvey, University of Cambridge

1 February - <u>Saving Behaviour, Expectations and Financial Hardship</u> - Professor Karl Taylor, University of Sheffield

15 February - <u>The Choice of Acquisition Form Around the World</u> - Professor Ronan Powell, Michael Smurfit Graduate School of Business at University College Dublin

16 February - <u>The Externalities of Corruption: Evidence From Entrepreneurial Activity in China</u> - Professor Maria Assunta Giannetti, Stockholm School of Economics

22 February - <u>Global Liquidity and House Prices Around the World</u> - Professor Kate Phylaktis, Cass Business School

1 March - Banks' Trading After the Lehman Crisis - Professor Isabel Schnabel, University of Bonn

8 March - <u>Regressions with Fractional d=0.5 and Weakly Nonstationary Processes</u> - Dr Yannis Kasparis, University of Cyprus

14 March - Using the Press and Social Media to Tackle the REF - EBS Impact Academy event

15 March - <u>The Impact of Dynamic Covariance on Impulse Response Functions -</u> Professor Christos Ioannidis, University of Bath

21 March - <u>Cross-Border Spillovers of a Major Central Bank Intervention -</u> Dr David Marques-Ibanez, European Central Bank

16 May - <u>Inflation Expectations and Monetary Policy Surprises</u> - Professor Marios Zachariadis, University of Cyprus

17 May - <u>Deposit Withdrawals from Distressed Banks: Customer Relationships Matter</u> - Professor Martin Brown, University of St. Gallen

30 May - PhD Brown Bag Seminar - Paula Cruz-Garcia and Ioannis Korkos, Essex Business School

7 June - <u>Firms' Market Orientation, Institutional Ownership and Crash Risk</u> - Dr Panayiotis Andreou, Cyprus University of Technology

14 June - <u>Special Talk for Postgraduate Students in Finance</u> - Professor Steven Isberg, University of Baltimore

7 September - <u>Market Manipulation and Innovation</u> - Professor Douglas Cumming, York University Ontario

18 October - <u>Investor Sentiment and the Stock Price Reaction to Monetary Policy News</u> - Professor Alexandros Kontonikas, with Haifeng Guo and Chi-Hsiou D. Hung

25 October - <u>Hypothesis Testing Under Matrix Normalisation</u> - Professor Anastasios Magdalinos, University of Southampton

22 November - <u>The Value of Volume in Foreign Exchange</u> - Professor Lucio Sarno, Cass Business School

29 November - <u>Bank Funding Shocks and Firm Performance</u> - Professor Serafeim Tsoukas, University of Glasgow

#### 2018

17 January - Entry in Banking Markets - Professor Guillaume Vuillemey , HEC Paris

25 April - Credit and Income Inequality - Professor Manthos Delis, Montpellier Business School

4 June - <u>The Effect of Bank Supervision on Risk Taking: Evidence from a Natural Experiment</u> - Dr John Kandrac, Principal Economist at Board of Governors of the Federal Reserve System

6 June - <u>State investments and human rights? The case of the Norwegian Government Pension Fund</u> <u>Global</u> - Professor Ken McPhail, University of Manchester 5 - 6 July - 2018 <u>EFiC Conference in Banking and Finance: What we have learned ten years on from</u> the financial crisis? 17 October - <u>Behaving strategically? Evidence from the centralisation of banking supervision</u> - Professor Franco Fiordelisi, Associate Editor of the European Journal of Finance

31 October - <u>Financial literacy externalities</u> - Professor Michael Chaliassos of Goethe University Frankfurt

14 November - <u>Bank capital and the Modigliani-Miller Theorem: When loans create deposits</u> - Dr George Dotsis, University of Athens

21 November - Political correctness or connectedness: What matters to shareholders? - Professor Mascia Bedendo, Audencia Business School

5 December - <u>Private bank deposits and fiscal/macro risk in the euro-area</u> – Dr Michael Argyrou, Cardiff Business School

#### 2019

13 February - <u>Financial Policies and Internal Governance with Heterogeneous Risk Preferences</u> – Professor Bart Lambrecht, University of Cambridge

20 February - <u>Time varying cointegration and the UK great ratios</u> – Dr Simon Price, University of Essex

27 February - Why Do Banks Issue Equity? - Professor Frank Hong Liu, University of Aberdeen

13 March - <u>Trade Frictions in Decentralised Markets: An Experimental Study</u> – Professor Giulia Iori, City University

1 May - <u>Volatility and the Cross-section of Returns on FX Options</u> – Professor Ian Marsh, Cass Business School

15 May - <u>A run-down of merger target run-ups</u> – Dr Evangelos Vagenas-Nanos, Adam Smith Business School, University of Glasgow

29 May - <u>Market Instability, Investor Sentiment, and the Probability Weighting Functions Implied By</u> <u>Risk Sources of Index Option Prices</u> – Dr Godfrey Charles, University of Leicester

26 June - <u>Creditor Control Rights and the Information Content of Global CDS Markets</u> – Dr Eliza Wu, University of Sydney Business School

16 October - <u>Can Credit Default Swaps Make Employees Happier?</u> – Dr Sarah Wang, Warwick Business School

27 November - <u>The importance of stock seasoning and internal governance mechanisms on Chinese</u> <u>firms' corporate leverage decisions</u> – Professor Paul McGuiness, The Chinese University of Hong Kong

11 December - <u>Drift Be Gone! Release Policies and Preannouncement Informed Trading</u> – West Virginia University

#### 2020

5 February - A New Method for Jump Detection - Dr Maggie Chen, University of Cardiff

19 February – <u>Environmental and Social Risk and Shareholder Voice</u> – Dr Bige Kahraman, Saïd Business School

7 October - <u>Why do Boards Exist? Governance Design in the Absence of Corporate Law</u> – Dr Charlotte Østergaard, Norwegian Business School

18 November - <u>High-Frequency Monitoring of Growth-at-Risk</u> - Dr Laurent Ferrara, SKEMA Business School

# 2021

27 January - <u>Debt-aversion and female entrepreneurs: Evidence from China</u> – Dr Marta Degl'Innocenti, University of Milan

24 February – Reverse Revolving Doors in the Supervision of European Banks - Dr Alex Sclip, University of Udine

17 March - <u>Financial literacy and security-based crowdfunding</u> – Professor Silvio Vismara, University of Bergamo

24 March - <u>The Labour Effects of Pro-Labour Bias in Bankruptcy</u> – Professor Margarita Tsoutsoura, Samuel Curtis Johnson Graduate School of Management of Cornell University

3 June - <u>Common ownership in the European energy sector</u> - Dr Nicoletta Rosati & Dr Maria Martinez Cillero, Joint Research Centre European Commission at the Finance and Economy Unit

9 June - <u>Local Currency Bond Returns, Foreign Investors and Portfolio Flows in Emerging Markets</u> – Dr Ioannis Branikas, Lundquist College of Business at the University of Oregon

23 June - <u>Does short-selling potential influence mergers and acquisitions payment choice?</u> – Professor Marie Dutordoir, University of Manchester

30 June - <u>Advances in Structural Vector Autoregressions with Imperfect Identifying Information</u> – Dr Cristiane Baumeister, University of Notre Dame