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 - Banking Group Features and Interbank Market Exposure - Dr Lucia Gibilaro, University of Bergamo

9 October - Predictive Value of Different Types of Information in SME Risk Assessment - 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 - High-Frequency Trading and Treasury Bond Returns - 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 - Discounting, Value and Dollar Beta Matching in Flexible Cash Flow Systems - Professor Mark Shackleton, Lancaster University

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

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

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

2015

4 March - Misspecification Testing in GARCH-MIDAS Models - Christian Conrad, University of Heidelberg

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

11 March - Hedge Fund Return Predictability - Ekaterini Panopoulo, University of Kent

18 March - Discounting Disentangled - Mark Freeman, University of Loughborough
25 June - Does U.S. Monetary Policy Affect Cross-Border and Affiliate Lending by Global U.S. Banks? - Prof Steven Ongena, University of Zurich

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

14 October - A Dynamic Model of Heterogeneous Banks With uninsurable Risks and Capital Requirements - Prof Alex Michaelides, Imperial College Business School

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

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

11 November - Advertising, Attention, and Financial Markets - Prof Stefan Ruenzi, University of Mannheim

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

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

2016

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

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

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

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

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

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

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

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

20 April - Estimation of the Effect of Time-Invariant Variables in Spatial Panel Data Models - Dr Michaela Kesina, ETH Zurich

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

8 June - PhD Brown Bag Seminar - Milena Migliavacca and Marjan Stoykov, Essex Business School
13 June - The 2016 John Nankervis Memorial Lecture - Professor Richard Smith, University of Cambridge

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

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

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


19 October - Heterogeneous Regulation of Financial Institutions - Professor Wolf Wagner, Rotterdam School of Management

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

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

9 November - Expenditures and Financial Well-being - Professor Joao Cocco, London Business School

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

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

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

13 December - Why Does Idiosyncratic Risk Increase with Market Risk? - 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 - California Smoking and German Re-unification - Professor Andrew Harvey, University of Cambridge

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

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

16 February - The Externalities of Corruption: Evidence From Entrepreneurial Activity in China - Professor Maria Assunta Giannetti, Stockholm School of Economics
22 February - **Global Liquidity and House Prices Around the World** - Professor Kate Phylaktis, Cass Business School

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

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

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

15 March - **The Impact of Dynamic Covariance on Impulse Response Functions** - Professor Christos Ioannidis, University of Bath

21 March - **Cross-Border Spillovers of a Major Central Bank Intervention** - Dr David Marques-Ibanez, European Central Bank

16 May - **Inflation Expectations and Monetary Policy Surprises** - Professor Marios Zachariadis, University of Cyprus

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

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

7 June - **Firms’ Market Orientation, Institutional Ownership and Crash Risk** - Dr Panayiotis Andreou, University of Technology

14 June - **Special Talk for Postgraduate Students in Finance** - Professor Steven Isberg, University of Baltimore

7 September - **Market Manipulation and Innovation** - Professor Douglas Cumming, York University Ontario

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

25 October - **Hypothesis Testing Under Matrix Normalisation** - Professor Anastasios Magdalinos, University of Southampton

22 November - **The Value of Volume in Foreign Exchange** - Professor Lucio Sarno, Cass Business School

29 November - **Bank Funding Shocks and Firm Performance** - Professor Serafeim Tsoukas, University of Glasgow

**2018**

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

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

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

6 June - **State investments and human rights? The case of the Norwegian Government Pension Fund Global** - Professor Ken McPhail, University of Manchester

5 - 6 July - **EFIC Conference in Banking and Finance: What we have learned ten years on from the financial crisis?**
17 October - Behaving strategically? Evidence from the centralisation of banking supervision - Professor Franco Fiordelisi, Associate Editor of the European Journal of Finance

31 October - Financial literacy externalities - Professor Michael Chaliassos of Goethe University Frankfurt

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

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

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

2019

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

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

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

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

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

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

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

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

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

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

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

2020

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

19 February – Environmental and Social Risk and Shareholder Voice – Dr Bige Kahraman, Saïd Business School
7 October - **Why do Boards Exist? Governance Design in the Absence of Corporate Law** – Dr Charlotte Østergaard, Norwegian Business School

18 November - **High-Frequency Monitoring of Growth-at-Risk** - Dr Laurent Ferrara, SKEMA Business School

2021

27 January - **Debt-aversion and female entrepreneurs: Evidence from China** – 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 - **Financial literacy and security-based crowdfunding** – Professor Silvio Vismara, University of Bergamo

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

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

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

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

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