Essex Finance Centre (EFiC) Newsletter

Spring term 2023

Grants, awards, recognitions

- **Ekaterini Panopoulou** has been placed in the top 2% on SSRN by Total Papers Downloads.

Journal papers (accepted / published)

- Ahmed, S., Bu, Z., **Symeonidis, L.,** Tsvetanov, D. (2023). Which Factor Model? A Systematic Return Covariation Perspective. *Journal of International Money and Finance* 136.

- Alexandridis, A., Apergis, I., **Panopoulou, E.**, Voukelatos, N. (2023). Equity Premium Prediction: The Role of Information from the Options Market. *Journal of Financial Markets* 64.

- Aretz, K., **Lin, M-T.**, Poon, S-H. (2023). Moneyness, Underlying Asset Volatility, and the Cross-Section of Option Returns. *Review of Finance* 27.

- Argyropoulos, C., Candelon, B., Hasse, J-B., **Panopoulou, E.** (forthcoming). Towards a Macroprudential Regulatory Framework for Mutual Funds. *International Journal of Finance and Economics*.

- **Astill, S.**, Harvey, D., Leybourne, S., **Taylor, R.** (forthcoming). Bonferroni Type Tests for Return Predictability and the Initial Condition. *Journal of Business & Economic Statistics*.

- Casu, B., Gallo, A., Kalotychou, E., **Sarkisyan, A.** (2023). Bank Misconduct, Board Diversity and CEO Turnover. *Review of Corporate Finance* 3.

- Chan, K., Kolokolova, O., **Lin, M-T.**, Poon, S-H. (2023). Price Convergence between Credit Default Swap and Put Option: New Evidence. *Journal of Empirical Finance* 72.

- Prokopczuk, M., **Symeonidis, L.**, Wese Simen, C., Wichmann, R. (2023). Convenience Yield Risk. *Energy Economics* 120.

Working papers

- **Chronopoulos, I.**, Raftapostolos, A., Kapetanios, G. (2023). Forecasting Value-at-Risk Using Deep Neural Network Quantile Regression. Essex Finance Centre Working Papers 34837.

- Harvey, D., Leybourne, S., **Taylor, R.** (2023). Improved Tests for Stock Return Predictability. Essex Finance Centre Working Papers 35133.

- **Kellard, N.**, Madsen, J., Snaith, S. (2023). Long-Run Movements in Real Exchange Rates: 1264 to 2020.Essex Finance Centre Working Papers 35634.

- Stancu, A., **Symeonidis, L.**, Wese Simen, C., Zhao, L. (2023). The Dynamics of Storage Costs.

Conference / seminar presentations

- **Ekaterini Panopoulou**, "Forecasting Exchange Rate Realized Volatility: An Amalgamation Approach", 7th International Conference on Applied Theory, Macro and Empirical Finance, 10-11 April 2023.

- **Lazaros Symeonidis**, "The Dynamics of Storage Costs", Financial Econometrics Conference, Lancaster University Management School, 29-31 March 2023.

EFiC research seminars

- Professor Lin Peng, City University of New York, "News Diffusion in Social Networks and Stock Market Reactions", 1 February 2023.

- Dr Martha O'Hagan, Trinity Business School, "Relative Corporate Social Performance and Cost of Equity Capital: International Evidence", 22 February 2023.

- Dr Stefano Maiani, Leuphana University of Lüneburg, "Making the World Safe for Investors: The Unintended Consequences of the Paycheck Protection Program", 22 March 2023.

- Dr Nick Rowe, Essex Business School, "Global Banks, Local Financial Markets, and FDI", 25 April 2023.