

Friday 27 July 2018 - Tsatsaronakio Cultural Centre

13:00 14:00 Registration/Coffee

14:00 14:30 Welcome Talk

14:30	15:30	Parallel Sessions	1. Financial Markets (Chair: Apostolos Kourtis)	2. Mergers & Acquisitions (Chair: Maurizio Murgia)	3. Corporate Governance (Chair: Geoff Wood)
			<p>Larisa Yarovaya, Anglia Ruskin University</p> <p><i>Cryptocurrency reaction to FOMC Announcements</i></p>	<p>Eleonora Monaco, Católica Porto Business School</p> <p><i>Trading activity and liquidity effects around acquisition announcements</i></p>	<p>Yurtsev Uymaz, University of East Anglia</p> <p><i>Are Powerful CEOs a Corporate Governance Problem</i></p>
			<p>Jin Suk Park, Coventry University</p> <p><i>Do terrorist attacks harm financial markets</i></p>	<p>Evangelos Vagenas-Nanos, University of Glasgow</p> <p><i>Sinful Acquisitions</i></p>	<p>Maria Fotaki, Athens University of Economics & Business</p> <p><i>Configurations of Formal and Informal Corporate Governance Mechanisms and their Performance Implications</i></p>
			<p>Karen Wong Ho Yan, Open University of Hong Kong</p> <p><i>Stock Liquidity and Industry Market Liquidity</i></p>	<p>Laima Spokeviciute, University of Leeds</p> <p><i>Who Benefits from Acquiring Failed Commercial Banks?</i></p>	<p>Erik Jacobi, University of Essex</p> <p><i>Conflicting economies of worth in advertising</i></p>
15:45	16:45	Parallel Sessions	4. Financial Economics (Chair: Neophytos Lambertides)	5. Accounting & Taxation (Chair: Stergios Leventis)	6. Forecasting (Chair: Elena Kalotychou)
			<p>Athanasios Triantafyllou, University of Essex</p> <p><i>Commodity price uncertainty as a leading indicator of economic activity</i></p>	<p>Diogenis Baboukardos, University of Essex</p> <p><i>Capital market consequences of Integrating Reporting</i></p>	<p>Anastasia Kopita, University of Essex</p> <p><i>An Empirical Analysis of Analysts' Short-Run Stock Tips</i></p>
			<p>Dimitrios Psychoyios, Nikolaos Vlastakis, University of Essex</p> <p><i>The impact of ICT diffusion on sovereign cost of debt</i></p>	<p>Fanis Tsiglikas, University of Bath</p> <p><i>Secrecy hypothesis and price informativeness about future earnings</i></p>	<p>Hossein Jahanshahloo, University of Leeds</p> <p><i>Drivers of Herding Behaviour and Accuracy in Forecasting</i></p>
			<p>Patrycja Klusak, University of East Anglia</p> <p><i>Politicians and sovereign credit ratings</i></p>	<p>Antonios Kalyvas, University of Southampton</p> <p><i>Does tax enforcement matter for the cost of bank loans?</i></p>	<p>Kostas Nikolopoulos, University of Bangor</p> <p><i>Long Term GDP Forecasts</i></p>

17:00	18:00	Parallel Sessions	7. Doctoral Session (Chair: Yener Altunbas)	8. Banking (Chair: Vania Stavrakeva)	9. Environmental Finance (Chair: Dimitrios Tsouknidis)
			Lucia Murgia, University of East Anglia <i>The impact of expected and unexpected FOMC announcements</i>	Dimitris Chronopoulos, University of St Andrews <i>The Real Effects of Bank Taxation</i>	Julia M. Puauschunder, The New School <i>Climate Policies with Burden Sharing and Climate Financing</i>
			Evriliki Panayi, University of Leeds <i>Influences of Corporate Governance on Firm Acquisitiveness</i>	Sotiris Staikouras, City University of London, Cass Business School <i>The Wealth Effect of Yield Curve Changes on the Banking Firm</i>	Bob Leung, Open University of Hong Kong <i>Are Environmental Risks Priced in Financial Markets?</i>
			Trung Le, University of East Anglia <i>Forecasting VaR and Expected Shortfall with Mixed Data Sampling</i>	Eleftheria Kostika, Bank of Greece <i>Emergency Liquidity Assistance in the Eurosystem</i>	
18:00	19:00	Parallel Sessions	10. Asset Pricing (Chair: Ian Tonks)	11. Listing and Delisting (Chair: Panayiotis Andreou)	12. CSR & Finance (Chair: Aristotelis Stouraitis)
			Dimitrios Tsouknidis, Cyprus University of Technology <i>The effects of oil price shocks on the prices of EUETS</i>	Paulina Roszkowska, University of California, Berkeley <i>IPO Mispricing: Evidence from Poland</i>	Daniel Brodback, University of Münster <i>Altruism and Egoism in Investment Decisions</i>
			Tao Huang, Xi'an Jiaotong Liverpool University <i>Asymmetric Variance Premium, Skewness Premium & Stock Returns</i>	Dionysia Dionysiou, University of Stirling <i>Strategies to deal with the threat of involuntary delisting</i>	Silvia Gaia, University of Essex <i>Shareholder dissenting and Responsible Investment</i>
			Samuel Y M Zeto, Hong Kong Baptist University <i>Default Risk, Cash Flow and Momentum</i>		Dimitrios Koutmos, Worcester Polytechnic Institute <i>Quantifying the Impact of CSR on Firm Risk</i>

Saturday 28 July 2018 - Molos Bay Hotel

Plenary Session 1
(Chair: Nikolaos Vlastakis)

09:00 09:50

Keynote: Bart Lambrecht, University of Cambridge
Liquidation, Bailout, and Bail-in: Insolvency Resolution Mechanisms and Bank Lending

10:10 10:40

Ian Tonks, University of Bath
Capital Constraints and evidence of pro-cyclicality in the UK Life Insurance Industry
Discussant: Apostolos Kourtis

10:40 11:10

Serafeim Tsoukas, University of Glasgow
Bank funding shocks and firm performance
Discussant: Sotiris Staikouras

Plenary Session 2
(Chair: Eleftheria Kostika)

11:30 12:00

Vania Stavrakeva, London Business School
Exchange Rates and Unconventional Monetary Policy
Discussant: Yener Altunbas

12:00 12:30

Fotios Pasiouras, Technical University of Crete
Is political influence distorting banking supervision?
Discussant: Patrycja Klusak

12:30 13:00

Panayiotis Andreou, Cyprus University of Technology
The Effect of Institutional ownership on firms' thrust to compete
Discussant: Yurtsev Uymaz

Plenary Session 3
(Chair: Raphael Markellos)

14:30 15:00

Keynote: Terry Mills, Loughborough University
*A Personal Retrospective on 40-plus Years
of Applied Research on Time Series Econometrics*

Sunday 29 July 2018 - Molos Bay Hotel

Plenary Session 4
(Chair: Stergios Leventis)

09:00 09:50

Keynote: Xi Li, London School of Economics
Shareholder Engagements on ESG

10:10 10:40

Aristotelis Stouraitis, Hong Kong Baptist University
An ill wind? Terrorist attacks and CEO compensation
Discussant: Zexi Wang

10:40 11:10

Zexi Wang, University of Bern
Do Short Sellers Cause CEOs to Be Fired? Evidence from a Randomized Experiment
Discussant: Aristotelis Stouraitis

Plenary Session 5
(Chair: Raphael Markellos)

11:30 12:00

Sanjay Banerji, University of Nottingham
Firm boundaries and financing under strategic coalition formation by stakeholders
Discussant: Jos Van Bommel

12:00 12:30

Jos Van Bommel, University of Luxembourg
Asymmetric Information and the Distribution of Trading Volume
Discussant: Sanjay Banerji

12:30 13:00

Geoffrey Wood, University of Essex
Varieties of Funds and Performance: The Case of Private Equity
Discussant: Ian Tonks

Plenary Session 6
(Chair: Konstantinos Bozos)

14:30 15:00

Georgios Skoulakis, University of British Columbia
Oil and Equity Return Predictability: The Importance of Dissecting Oil Price Changes
Discussant: Terry Mills

15:00 15:30

Geoffrey Wood, University of Essex
Meet the Editor