

5th SDU Finance Workshop

June 11th, 2020

University of Southern Denmark, Odense

Location: Online via Zoom

Program

8.45 – 8.55 Registration – getting ready with Zoom

8.55 – 9.00 Opening remarks – Christian Riis Flor

Session 1 (Chair: David Florysiak, University of Southern Denmark)

9.00 – 9.45 Lorenzo Schönleber (Frankfurt School of Finance & Management):
Correlations, Value Factor Returns, and Growth Options
Discussant: Nicole Branger (University of Münster)

9.45 – 10.30 Anastasios Kagkadis (Lancaster University Management School):
Construction, Systematic Risk, and Stock-Level Investment Anomalies
Discussant: Christian Riis Flor (University of Southern Denmark)

10.30 – 10.45 Break

Session 2 (Chair: Alexander Schandlbauer, University of Southern Denmark)

10.45 – 11.30 Romulo Alves (Rotterdam School of Management): *Social Networks and Corporate Social Responsibility*
Discussant: Steffen Meyer (University of Southern Denmark)

11.30 – 12.15 Amit Kumar (The Hong Kong University of Science and Technology): *Know Thyself Free Credit Report and The Retail Mortgage Market*
Discussant: Stefan Hirth (Aarhus University)

12.15 – 13.00 Virtual Lunch

Session 3 (Chair: Mo Zhang, University of Southern Denmark)

13.00 – 13.45 Øystein Strøm (Oslo Metropolitan University): *Common Auditor in Mergers and Takeovers*

Discussant: Qiang Guo (University of Southern Denmark)

13.45 – 14.30 Florina Silaghi (Universitat Autònoma de Barcelona): *The CDS Market Reaction to Loan Renegotiation Announcements*

Discussant: Sebastian Bunnenberg (ESB Reutlingen)

14.30 – 15.30 **Keynote** by Sascha Steffen (Frankfurt School of Finance & Management): *What explains the crash of bank stock prices during COVID-19? The role of health, financial and oil price risks*

15.30 – 16.00 Break

Session 4 (Chair: Thiago de Oliveira Souza, University of Southern Denmark)

16.00 – 16.45 Lukas Voellmy (University of Essex): *Preventing Runs with Fees and Gates*

Discussant: Özlem Dursun-de Neef (Goethe University Frankfurt)

16.45 – 17.30 M. Blair Vorsatz (University of Chicago Booth School of Business): *Collectibles Tokenization & Optimal Security Design*

Discussant: David Florysiak (University of Southern Denmark)

17.30 – 17.40 Closing remarks – Christian Riis Flor

18.30 – 21.00 Enjoy a virtual dinner

Organizing committee:

Christian Riis Flor, Steffen Meyer, Alexander Schandlbauer