

6th National PhD Workshop in Finance

November 14-15, 2017
SHoF, Drottningatan 98, Stockholm

PROGRAM

TUESDAY NOVEMBER 14

12.00-13.30 Lunch

13.40-13.45 **Welcome**
Anders Anderson (SSE & SHoF)

Session A: *Chair:* Erik Hjalmarsson

13.45-14.30 **Determinants of Limit Order Cancellation**
Petter Dahlström (Stockholm Business School)
Discussant: Erik Hjalmarsson (Gothenburg)

14.30-15.15 **Investor Base and Stock Return Anomalies**
Stefan Anchev (Umeå)
Discussant: Adam Farago (Gothenburg)

15.15-16.00 **The impact of Monetary Policy on Household Borrowing - A High Frequency Identification**
Maria Sandström (Uppsala)
Discussant: Pär Österholm (Örebro)

16.00-16.30 **Coffee**

Session B: *Chair:* Michal Dzielinski

16.30-17:15 **The Effect of Economic Policy Uncertainty on Investment**
Thomas Seiler (SSE)
Discussant: Michal Dzielinski (SBS)

17.15-18.00 **Financial Buffer, Non-Employment Duration and Replacement Income**
Mats Levander (SSE)
Discussant: Petra Thiemann (Lund)

18.00 **Drinks and Workshop Dinner**

WEDNESDAY NOVEMBER 15

Session C: *Chair:* Thomas Jansson

09.00-09.45 **Planning Ahead? Family Size and Portfolio choice**
Erik Grenestam/Sara Mikkelsen (Lund)
Discussant: [Thomas Jansson \(Riksbank\)](#)

09.45-10.30 **What do Mutual Fund Managers' Private Portfolios Tell us About Their Skills?**
Markus Ibert (SSE)
Discussant: [Taylan Mavruk \(Gothenburg\)](#)

10.30-11.00 **Coffee**

11.00-11.45 **Distrust to Financial Institutions and Participation to Alternative Finance: The Case of Peer-to-Peer Loans**
Ed Saiedi (KTH)
Discussant: [Ramin Baghai \(SSE\)](#)

12:00 -12:30 **Keynote Speech by Per Strömberg (SSE Centennial Professor of Finance).**
Award of the Best PhD Paper Prize in the memory of Ola Bengtsson.

12.30 **Lunch and Workshop End**