
7th National PhD Workshop in Finance

November 12-13, 2018

Swedish House of Finance, Drottningatan 98, Stockholm

PROGRAM

MONDAY NOVEMBER 12

12.00-13.30 Lunch

13.30-13.40 **Welcome:** Anders Anderson (SSE & SHoF)

Session A: *Chair:* Rafael B. de Rezende

13.40-14.20 **The indexing effect: evidence from the bond market**

Anamaria Cociorva (Lund)

Discussant: [Lars Nordén \(SBS\)](#)

14.20-15.00 **Predictive Regression in Predictive Systems**

Tamàs Kiss (Gothenburg)

Discussant: [Rafael B. de Rezende \(Riksbank\)](#)

15.00-15.30 **Coffee**

Session B: *Chair:* Niklas Amberg

15.30-16.10 **Dying and Dissaving**

Clara Fernström (SSE)

Discussant: [Alessandro Martinello \(Lund\)](#)

16.10-16.50 **Big Broad Banks: How does cross selling affect lending?**

Yingjie Qi (SSE)

Discussant: [Niklas Amberg \(SSE\)](#)

16.50-17.00 **Small Break**

17.00-17.45 **Keynote Speech by Mariassunta Giannetti (SSE Professor of Finance).**

17.45 **Drinks and Workshop Dinner**

TUESDAY NOVEMBER 13

Session C: *Chair:* Rickard Sandberg

09.00-09.40 **Forward Guidance and Asset Prices under Heterogeneous Expectations**

Dmytro Stoyko (Uppsala)

Discussant: [Annikka Ristiniemi \(Riksbank\)](#)

09.40-10.20 **Herding, Hedge funds, and Carry Trades**

Anton Hasselgren (SBS)

Discussant: [Rickard Sandberg \(SSE\)](#)

10.20-10.40 **Coffee**

Session D: *Chair:* Olga Obizhaeva

10.40-11.20 **The Global Interest Rate Differential and the Dollar Carry Trade**

Tommy von Brömsen (Stockholm School of Economics)

Discussant: [Henrik Hasseltoft \(LynxHedge\)](#)

11.20-12.00 **Transaction Costs for Large Orders, Trading Pace, and Cost of Non-Execution**

Petter Dahlström (SBS)

Discussant: [Olga Obizhaeva \(SSE\)](#)

12.00-12.15 **Award of the Best PhD Paper Prize in the memory of Ola Bengtsson**

12.15 **Lunch and Workshop End**