

Newsletter July 2022

Our offices are closed during the month of July. We hope to meet you again at our annual conference on *AI & Machine Learning in Finance* in August.

For the next semester we have planned an extensive series of research articles, podcasts, academic seminars, and industry discussions. Keep an eye on your inbox to stay up to date.

On behalf of the entire team at the Swedish House of Finance: Happy summer!

VIDEO RECORDING

What sustainability issues does the war in Ukraine raise for investors?

The sanctions on Russia in light of the war in Ukraine have caused many Western investors to leave Russia. Sanctions have also brought attention to several sustainability issues that financial investors need to address.

Watch this SNS/SHoF Finance panel with Bo Becker, Director of the Swedish House of Finance, Kristin Magnusson Bernard, CEO of Första AP-fonden, and Johanna Fager Wettergren, head of sustainability at Finansinspektionen as they discuss how to approach investment in dictatorships, future investments in the defense industry, and Europe's dependence on Russian oil and gas.

"The war could be a crisis that will make investors think differently about sustainability risks in the future," says Kristin Magnusson Bernard, CEO of Första AP-fonden.



[Watch video recording \(in Swedish\)](#)

RESEARCH IN THE SPOTLIGHT

Analyzing two different ESG drivers: Investor preferences and sustainability ratings?

Despite the recent rush for ESG investment, an increasing number of critics suspect that the ESG concept is flawed, both with regard to achieving the promised planetary and social relief, and when it comes to delivering alpha returns to investors over the long term.

Mariassunta Giannetti, Professor of Finance at the Stockholm School of Economics, joined forces with partner researchers Nickolay Gantchev, from University of Warwick, and Rachel Li, from The University of Alabama, to investigate ESG mechanisms have the potential to deliver alpha returns to investors over the long term.

"Shareholders, even small ones, play a powerful role in putting pressure on companies to advance their ESG policies through market discipline. Even so, time is short, and more uniform regulation will probably be needed to accelerate ESG impact."



[Read more about their paper](#)

JOB OPPORTUNITIES

Research assistant / pre-doc position at SHoF

We are looking for a Research Assistant who will collaborate with international researchers in finance and economics at the SSE and KTH University to investigate research topics related to sustainability by using a combination of statistical analysis and big data.

This position is ideal for a recent academic graduate, or about to graduate, with a focus on mathematics, finance, statistics or an equivalent degree that includes a significant share of programming (e.g., computer science or industrial economics).

Deadline to apply: July 10

[Send your application](#)

CALL FOR PAPERS

National PhD Workshop in Finance

The 11th National Workshop in Finance will take place in Stockholm on October 18 and 19. The workshop offers PhD students from Swedish universities the possibility to share and discuss their work with faculty and fellow students.

We welcome theoretical and empirical papers in all areas of Finance. Completed papers as well as preliminary drafts will be considered, and submissions of papers written solely by PhD students are particularly encouraged.

The Program Committee will give The Ola Bengtsson Award for best Finance PhD paper (SEK 30.000), as well as an award for the best discussion during the workshop (SEK 20.000) thanks to a generous contribution from the Nasdaq Nordic Foundation.




Deadline to apply: September 18.

[Submit your paper](#)

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SWEDISH HOUSE
OF FINANCE



Drottninggatan 98, 111 60 Stockholm
Phone: +46 8 736 91 00
info@houseoffinance.se