DFI Research Fellow Retreat 2024

May 2-3, 2024 Sandbjerg Manor, Sønderborg



DANISH FINANCE INSTITUTE

Thursday, May 2, 2024

12:30	Lunch	
13:15	Welcome	
13:20-14:45	Session 1 Chair: Niels Haldrup, Aarhus University	
13:20	Keynote Torben G. Andersen, Northwestern University	The granular origins of tail risk in the cross- section of asset prices
14:05	Martin Møller Andreasen, Aarhus University	Predictive regressions and a rational bubble
14:25	Akash Raja, Copenhagen Business School	The dynamics of stock market participation
14:45	Break	
15:30-16:30	Session 2 Chair: Charline Uhr, Aarhus University	
15:30	Markus Ibert, Copenhagen Business School	In search of the true greenium
15:50	Anil Kumar, Aarhus University	Regulatory risk of hedging
16:10	Carsten Sørensen, Copenhagen Business School	Money as Options
16:30	Break	
16:50-17:30	Session 3 Chair: Thomas Kokholm, Aarhus University	
16:50	Thomas Geelen, Copenhagen Business School	Succession
17:10	Stefan Hirth, Aarhus University	Bankruptcy prediction with incomplete accounting information
17:30	End	
18:30	Dinner	







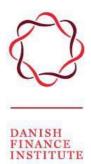






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Friday, May 3, 2024

9:00-10:25	Session 4 Chair: Charlotte Christiansen, Aa	tiansen, Aarhus University	
9:00	Keynote Paolo Sodini, Stockholm School of Economics	Household finance and wealth inequality	
9:45	Jens Dick-Nielsen, Copenhagen Business School	Corporate bond factors: Replication failures and a new framework	
10:05	Steffen Meyer, Aarhus University	If you build it, will they come? Empirical evidence from the introduction of fee-only advice	
10:25	Break		
10:55-12:15	Session 5 Chair: Jorge Hansen, Aarhus University		
10:55	Antonia Grohmann, Aarhus University	Repayment under flexible loan contracts: Evidence based on high frequency data	
11:15	Alexander Schandlbauer, University of Southern Denmark	Employee health and firm performance	
11:35	Tom Aabo, Aarhus University	CEO personality traits, strategic flexibility, and firm dynamics	
11:55	David Lando, Copenhagen Business School	Hybrid bank capital: The economics of uneconomic AT1 calls	
12:15	Lunch		
13:00	End		













Participants

Akash Raja, Copenhagen Business School

Alexander Schandlbauer, The University of Southern Denmark

Anders Rahbek, University of Copenhagen

Anil Kumar, Aarhus University

Antonia Grohmann, Aarhus University

Bent Jesper Christensen, Aarhus University

Carsten Sørensen, Copenhagen Business School

Charline Uhr, Aarhus University

Charlotte Christiansen, Aarhus University

Charlotte Sun Clausen-Jørgensen, The University of Southern Denmark

David Lando, Copenhagen Business School

Henrik Ramlau-Hansen, Copenhagen Business School

Hyun Joong Kim, The University of Southern Denmark

Jens Dick-Nielsen, Copenhagen Business School

Jonas Nygaard Eriksen, Aarhus University

Jorge Hansen, Aarhus University

Linda Larsen, Copenhagen Business School

Markus Ibert, Copenhagen Business School

Martin Møller Anndreasen, Aarhus University

Niels Haldrup, Aarhus University

Nies Strange Grønborg, Aarhus University

Olesia Verchenko, Aalborg University

Paolo Sodini, Stockholm School of Economics

Peter Brok, Copenhagen Business School

Peter Hansen, University of North Carolina

Peter Norman Sørensen, University of Copenhagen

Rikke Sejer Nielsen, The University of Southern Denmark

Solveig Sørensen, Aarhus University

Stefan Hirth, Aarhus University

Steffen Meyer, Aarhus University

Stig Møller, Aarhus University

Thomas Kokholm, Aarhus University

Thomas Geelen, Copenhagen Business School

Tom Aabo, Aarhus University

Torben G. Andersen, Northwestern University

