ESRC NWDTC AccFin Pathway Event:

PhD Student Workshop in Finance and Accounting: Job Market & Employment Skills

| | 20 min presentations, 10 min general discussion | |
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| 20th November 2014 - Thursday | | |
| Time | | Room |
| 9:20 - 9:30 | Introduction - Ingmar Nolte & Vivien Beattie | LT5 |
| 9:30 - 11:00 | Finance - Session 1 (Financial Econometrics): Chair: Ingmar Nolte | LT5 |
| | Jackie Zhang (LUMS): Bankruptcy probabilities inferred from option prices and CDS spreads | |
| | Vera Zhao (LUMS): Duration-based Integrated Volatility Estimation and Volatility Forecasting | |
| | Jingya Wang (MBS): Consumption risk and stock market returns | |
| 9:30 - 11:00 | Accounting - Session 1: Chair: Vivien Beattie | LT6 |
| | Xiu-Ye Zhang (LUMS): Non-accounting Noncompliance and Financial Reporting Quality | |
| | Agoos Tahir (MBS): An institutional analysis of talent management in Finance and Accounting shared services industry in Malaysia | |
| | Jiancheng Liu (LUMS): Do Non-GAAP Earnings Deliver Greater Comparability Than GAAP Earnings? | |
| 11:00 - 11:15 | Coffee | |
| 11:15 - 12:45 | Finance - Session 2 (Asset Pricing): Chair: Mark Shackleton | LT5 |
| | Rui Fan (LUMS): Density forecast comparisons for stock prices, obtained from high-frequency stock prices and daily option prices | |
| | Yuan Xu (LUMS): The Price of Correlation Risk in Commodity Markets | |
| | Xi Fu (LUMS): Option Implied Volatility Measures and Stock Return Predictability | |
| 11:15 - 12:45 | Accounting - Session 2: Chair: Vivien Beattie | LT6 |
| | Sarada Krishnan (MBS): IFRS & IPSAS Convergence as a Decision-Making Process-Theoretical Perspectives | |
| | Ziyi Wang (MBS): Can targets' accounting quality explain why public acquirers pay more than private acquirers? | |
| | Zhifang Zhang (LUMS): International Corporate Diversification, Foreign Directors, and CEO Compensation | |
| 12:45 - 14:15 | Lunch at County South Private Dining | |
| 14:15 - 15:15 | Vivien Beattie: Academic Job Market | LT5 |
| 15:15 - 15:30 | Теа | |
| 15:30 - 17:00 | Finance/Accounting - Session 3 (Corporate Finance): Chair: Greg Pawlina | LT5 |
| | Qifan Zhai (LUMS): The determinants of cash dynamics | |
| | Yomna Abdulla (MBS): The Use of Trade Credit by Public and Private Firms: Empirical Evidence from US Firms' Accounts Payable | |
| | Jacqui Munro (LUMS): Determinants and Effects of Transparent Narrative Disclosures in the UK: Evidence from UK Reporting Awards | |
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