

## 6<sup>th</sup> 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

09.00-09.30 **Keynote Speech by Per Strömberg (SSE Centennial Professor of Finance).**

**Session C:** *Chair:* Thomas Jansson

09.30-10.15 **Planning Ahead? Family Size and Portfolio choice**  
Erik Grenestam/Sara Mikkelsen (Lund)  
*Discussant:* Thomas Jansson (Riksbank)

10.15-10.45 **Coffee**

10.45-11.30 **What do Mutual Fund Managers' Private Portfolios Tell us About Their Skills?**  
Markus Ibert (SSE)  
*Discussant:* Taylan Mavruk (Gothenburg)

11.30-12.15 **Distrust to Financial Institutions and Participation to Alternative Finance: The Case of Peer-to-Peer Loans**  
Ed Saiedi (KTH)  
*Discussant:* Ramin Baghai (SSE)

12.15-12.30 **Award of the Best PhD Paper Prize in the memory of Ola Bengtsson**  
by Frederik Lundtofte (Lund)

12.30 **Lunch and Workshop End**