

RESEARCH SUMMER SCHOOL IN EMPIRICAL FINANCE AND ACCOUNTING

ORGANIZER: THE FINANCIAL RESEARCH AND TRADING LABORATORY
(FINANCE LAB)

DATE: APRIL 29, 2019 – MAY 7, 2019

VENUE: FINANCE LAB, IIM CALCUTTA

PROGRAM SCHEDULE

DAY 1: APRIL 29, 2019 (MONDAY)

9:30 am – 10 am	Registration and Inauguration
10 am -11:30 am	<i>Introduction to Market Microstructure</i> Sudhakara Reddy Indian Institute of Management Calcutta
11:30 am – 12 noon	Coffee Break
12 noon – 1:30 pm	<i>Understanding commonality in liquidity around the world</i> Sudhakara Reddy Indian Institute of Management Calcutta
1:30 pm – 2:30 pm	Lunch Break
2:30 pm – 4:00 pm	<i>Presentation on Select Databases in Finance Lab and Access</i>
4:00 pm – 4:30 pm	Tea Break
4:30 pm – 6:00 pm	Group Activity

DAY 2: APRIL 30, 2019 (TUESDAY)

9:30 am – 11 am	<i>Machine Learning and Fintech in Financial Research</i> Pulak Ghosh Indian Institute of Management Bangalore
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11 am – 11:30 am	Coffee Break
11:30 am – 1 pm	<i>Machine Learning and Fintech in Financial Research</i> Pulak Ghosh Indian Institute of Management Bangalore
1 pm – 2 pm	Lunch Break
2 pm – 3:30 pm	Group Activity
3:30 pm – 4 pm	Tea Break
4 pm – 5:30 pm	Group Activity

DAY 3: MAY 1, 2019 (WEDNESDAY)

9:30 am – 11 am	<i>Research in Finance: Recent Trends</i> Ashok Banerjee Indian Institute of Management Calcutta
11 am – 11:30 am	Coffee Break
11:30 am – 1 pm	<i>Who Finances Durable Goods and Why it Matters: Corporate Finance and Coase Conjecture</i> Ashok Banerjee Indian Institute of Management Calcutta
1 pm – 2 pm	Lunch Break
2 pm – 3:30 pm	Group Activity
3:30 pm – 4 pm	Tea Break
4 pm – 5:30 pm	Group Activity

DAY 4: MAY 2, 2019 (THURSDAY)

9:30 am – 11 am	<i>The Cross-Section of Expected Stock Returns</i>
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Vivek Rajvanshi
Indian Institute of Management Calcutta

11 am – 11:30 am **Coffee Break**

11:30 am – 1 pm *Window Dressing in Mutual Funds*
Vivek Rajvanshi
Indian Institute of Management Calcutta

1 pm – 2 pm **Lunch Break**

2 pm – 3:30 pm *Quid Pro Quo? What Factors Influence IPO Allocations to Investors*
Arnab Bhattacharya
Indian Institute of Management Calcutta

3:30 pm – 4 pm **Tea Break**

4 pm – 5:30 pm *Research on Emerging Market Firms*
Saptarshi Purkayastha
Indian Institute of Management Calcutta

DAY 5: MAY 3, 2019 (FRIDAY)

9:30 am – 11 am *Family Control, Socioemotional Wealth and Earnings Management in Publicly Traded Firms*
Arpita Ghosh
Indian Institute of Management Calcutta

11 am – 11:30 am **Coffee Break**

11:30 am – 1 pm *Earnings management and annual report readability*
Arpita Ghosh
Indian Institute of Management Calcutta

1 pm – 2 pm **Lunch Break**

2 pm – 3:30 pm Group Activity

3:30 pm – 4 pm **Tea Break**

4 pm – 5:30 pm Group Activity

DAY 6: MAY 4, 2019 (SATURDAY)

9:30 am – 11 am *Investor Sentiment and the Cross-Section of Stock Returns*
Joshy Jacob
Indian Institute of Management Ahmedabad

11 am – 11:30 am Coffee Break

11:30 am – 1 pm *Advances in Prospect Theory: Cumulative Representation of Uncertainty*
Joshy Jacob
Indian Institute of Management Ahmedabad

1 pm – 2 pm Lunch Break

2 pm – 3:30 pm Interim Presentations and Feedback

3:30 pm – 4 pm Tea Break

4 pm – 5:30 pm Interim Presentations and Feedback

DAY 7: MAY 5, 2019 (SUNDAY)

9:30 am – 11 am *Effects of CEO Turnover in Banks: Evidence Using Exogenous Turnovers in Indian Banks*
Prasanna Tantri
Indian School of Business, Hyderabad

11 am – 11:30 am Coffee Break

11:30 am – 1 pm *Borrower Distress and Debt Relief: Evidence from a Natural Experiment*
Prasanna Tantri
Indian School of Business, Hyderabad

1 pm – 2 pm	Lunch Break
2 pm – 3:30 pm	Preparation for Final Presentation – Lab based activities
3:30 pm – 4 pm	Tea Break
4 pm – 5:30 pm	Preparation for Final Presentation – Lab based activities

DAY 8: MAY 6, 2019 (MONDAY)

9:30 am – 11 am *Recent developments in trade and exchange rate*
 Partha Pratim Pal
 Indian Institute of Management Calcutta

11 am – 11:30 am Coffee Break

11:30 am – 1 pm *Recent developments in trade and exchange rate*
 Partha Pratim Pal
 Indian Institute of Management Calcutta

1 pm – 2 pm Lunch Break

2 pm – 3:30 pm Preparation for Final Presentation – Lab based activities

3:30 pm – 4 pm Tea Break

4 pm – 5:30 pm Preparation for Final Presentation – Lab based activities

DAY 9: MAY 7, 2019 (TUESDAY)

9:30 am – 11 am Final Presentation: Team 1, 2, 3 and 4

11 am – 11:30 am Coffee Break

11:30 am – 1 pm Final Presentation: Team 5, 6 and 7

1:00 pm – 1:15 pm Valedictory and closure