IFC 2019 Schedule

	December 18th 2019
	Doctoral Student Workshop: 10.30 AM – 4.00 PM (CR-1 KLMDC Old Campus)
	Topic: Contemporary Issues in Accounting Research (Prof. K. Raghunanadan & Prof. D. Rama)
	Topic: Methodological Issues in Accounting and Finance Research (Prof. Abhiman Das)
	DAY 1 December 19th 2019
	8.30 AM – 10.00 AM
DAY 1	**Inauguration and Key Note Speech (P.P. Gupta Auditorium)**
	Key Note Speaker: Dr. Arvind Subramanian
DAY 1	**Poster Session 1: 8.30 AM – 1.00 PM (See Appendix-A)**
Day 1, Session 1	**10.15 AM – 11.45 AM**
CR-12	Paper: Domestic Institutional Ownership and Firm Value: A Study of NSE 500 Companies Presenter: Dr. Pranati Mohapatra
	Paper: Non-Performing Assets Index (NPA Index) – Methodology, Benchmarking and Global Comparative Analysis Presenter: Saurabh Maheshwari
	Paper: On Bank Pricing of Single-family Residential Home Loans: Are Australian Household Paying Too Much? Presenter: Piyush Tiwari
Session Chair	**Neeraj Sehrawat**
SR-9	Paper: Institutional Ownership, Investor Recognition and Stock Performance around Index Rebalancing: Evidence from Indian Market Presenter: Trilochan Tripathy
	Paper: Investors Sentiment and Stock Market Liquidity: Evidence from Emerging Economy India Presenter: Jyoti Kumari
	Paper: Momentum in the Indian Equity Markets: Positive Convexity and Positive Alpha Presenter: Sonam Srivastava
Session Chair	**Ashok Thampy**
SR-1	Paper: Corporate Social Responsibility, Competition, and Firm Value Presenter: Kartick Gupta
	Paper: Does Good CSR Company Indulge in Earnings Management? Presenter: Sudershan Kuntluru
	Paper: Does societal trust influence corporate capital structure? Presenter: Manju Jasiwall
Session Chair	**Ashok Banerjee**
SR-2	Paper: Return and Volatility Spillover between Large-Cap and Small-Cap stock Index: Comparison of Major World Stock Market

	Presenter: Manish Kumar
	Paper: Do Firms Dynamically Adjust Compensation Over Business Cycles? Preliminary Evidence Presenter: Neerav Nagar
	Paper: Does corporate leverage affect accounting choice? An examination of discretionary accruals Presenter: Santanu Das
Session Chair	**Ajay Pandey**
Day 1, Session 2	**12.00 PM – 1.30 PM**
CR-12	Paper: Behavioral Finance and Volatile Stock Market: An Introspection of Investors Psychology Presenter: Dr. Mukti Katariya
	Paper: Effects of financial markets development on bank deposits mix: a cross-country analysis Presenter: Nikhil Srivastava
	Paper: Monetary Policy and The Global Financial Crisis: An Analysis of Bank-Risk-Taking Channel in India Presenter: Mausumi Mohanty
Session Chair	**Sudershan Kuntluru**
SR-9	Paper: Inside the family board: How does family influence affect firm value? Presenter: Kinshuk Saurabh
	Paper: Risk-aversion and Agency problem: Contrasting motivations of CEOs in Cross-border Acquisitions Presenter: Kinshuk Saurabh
	Paper: Corporate Cash Holdings and Promoter Ownership Presenter: Prateek Bedi
Session Chair	**Manju Jaiswal**
SR-1	Paper: Earnings quality among Private firms in India Presenter: Jijo Lukose
	Paper: Impact of earnings management on investor demand, IPO valuation and firm performance: A study of Indian IPOs Presenter: Jijo Lukose
	Paper: Quantifying the Impact of Corporate Governance on Earnings Management: Large Sample Evidence from India Presenter: Neeraj Sehrawat
Session Chair	**Siddharth Purohit**
SR-2	Paper: Modeling short-term rate in a soft corridor Presenter: Sudarshan Kumar
	Paper: Investigating the Comparative Efficiency of Alternative Risk Based Performance Measures of Mutual Fund – A Study Presenter: Priyadarshini Chatterjee
	Paper: Study of India VIX options pricing using Black-Scholes model Presenter: Arunkumar Chauhan
Session Chair	**Pranati Mohapatra**
Day 1	**Poster Session 2: 1.30 PM – 5.30 PM (See Appendix-B)**

Day 1, Session 3	**2.30 PM – 4.00 PM**
CR-12	Paper: A Study and Forecast of MCX Comdex Commodity Index Using ARIMA Model Presenter: Rajesh K Sadhwani
	Paper: Do Individual Investors prefer a price range in the secondary equity market? Presenter: Harsimran Sandhu
	Paper: An Empirical Study on Indian Fund Managers Style Timing Ability Presenter: Mahfooz Alam
Session Chair	**Jijo Lukose**
SR-9	Paper: The Indian Bankruptcy Law Experience Presenter: Qambar Abidi
	Paper: Financial Attitudes, Behaviours, and the Disposition Effect Presenter: Marc Wierzbitzki
	Paper: Does pledging of shares by controlling shareholders always destroy firm value? Presenter: Pranav Singh
Session Chair	**Joshy Jacob**
SR-1	Paper: Spot Market and Derivative Segment of Equity in India Presenter: Ms .Shweta Ahalawat
	Paper: Impact of oil price fluctuations on GCC countries: A dynamic conditional correlation approach Presenter: Shegorika Rajwani
	Paper: Commodity Futures and Equity linkage of Base Metal futures in India Presenter: Ipsita Saishree
Session Chair	**Neerav Nagar**
SR-2	Paper: Governance and Earnings Management: Evidence from an Emerging Market Under Concentrated Ownership Structure Presenter: Chanchal Chatterjee
	Paper: Investor Sentiment and Real Earnings Management Presenter: Mehul Raithatha
	Paper: Classification shifting around the corporate events by Indian firms Presenter: Manish Bansal
Session Chair	**Sankarshan Basu**
Day 1, Session 4	**4.15 PM – 5.45 PM**
CR-12	Paper: Formal financial outreach: New evidence from rural India Presenter: Debdatta Pal
	Paper: Numeracy and financial literacy of forest dependent communities Presenter: Sundar Balakrishna
	Paper: Did Demonetization Enable Digital Money Transactions in e-Public Services Delivery? Evidence from Andhra Pradesh, India Presenter: Sundar Balakrishna
Session Chair	**Kamlesh Kumar**
SR-9	Paper: Study of the effectiveness of Central bank intervention in BRICS nations Presenter: Anjaly B
	Paper: Time-Varying Government Bond Market Integration in Asia: Dependency and Connectedness Presenter: Dr. Piyush Pandey
	Paper: Short-communication: Liquidity commonality in extreme quantiles

	Presenter: Abhinava Tripathi
Session Chair	**Shweta Ahalawat**
SR-1	Paper: Active Risk Budgeting: A portfolio construction methodology for futures strategies Presenter: Sonam Srivastava
	Paper: Regime detection based risk modeling of asset classes Presenter: Sonam Srivastava
	Paper: Information Theoretic Ranking of Extreme Value Returns Presenter: Parthajit Kayal
Session Chair	**Jatin Pancholi**
SR-9	Paper: Are Working Capital Decisions Truly Short-term in Nature? Presenter: Gaurav Singh Chauhan
	Paper: Disclosure Tone and Short-Selling Pressure: Evidence from Regulation-SHO Presenter: Ankit Jain
	Paper: Does The Association Between Abnormal Trading Volumes And Historical Prices Explain Disposition Effect? Presenter: Sravani Bharandev
Session Chair	**Manish Bansal**
	DAY 2 December 20th 2019
	8.30 AM – 10.00 AM
	Key Note Presentation (P.P. Gupta Auditorium)
	Key Note Speaker: Dr. Sheridan Titman
Day 2, Session 1	**10.15 AM – 11.45 AM**
CR-12	Paper: Caste based discrimination and its effect on financialization and crime reporting Presenter: Kamlesh Kumar
	Paper: Tunneling versus Value Added View: Prediction Efficacy of Intra-Group Deals Announcement Presenter: Pankaj Gupta
	Paper: Sources of Incentive and Entrenchment Effects in Family Firms: Balancing self-dealings with operating efficiencies Presenter: Kinshuk Saurabh
Session Chair	**Siddharth Purohit**
SR-9	Paper: Control rights, private benefits, and pledge of promoter shares for corporate borrowing: Theory and evidence Presenter: Joshy Jacob
	Paper: The Effect of Bank Monitoring as Alternative of Corporate Governance Mechanism on the Borrower Firm Value Presenter: Neeraj Sehrawat
	Paper: Determination of Credit Rating by Combining SFA, DEA and DFA Presenter: Prithivinath Prabhunath
Session Chair	**Pranav Singh**
SR-1	Paper: Inter- linkages between US stock indices and Indian capital market Presenter: Dr. Anju Arora
	Paper: Beta Anomaly; Evidence from Indian Equity Market Presenter: Asgar Ali

	Paper: Revisiting the Relationship between Macroeconomic Variables and Stock Market Liquidity from an Emerging Market Perspective Presenter: Dr. Byomakesh Debata
Session Chair	**Sonam Srivastava**
SR-2	Paper: Patented Knowledge Capital and Implied Equity Risk Premium Presenter: Shantaram P. Hegde
	Paper: Dividend Policy in India: Reconciling Theory and Evidence Presenter: Nilesh Gupta
	Paper: Investor Sentiment and Open Market Repurchase Presenter: Suman Saurabh
Session Chair	**Ankit Kariya**
Day 2, Session 2	**12.00 PM – 1.30 PM**
SR-9	***CRISIL Doctoral Student Consortium Session 1***
	Paper: The Effect of Borrowing from Government Owned Banks on Distress Risk Presenter: Ankit Kariya
	Paper: Saving, human wealth, and asset pricing nexus: The world evidence Presenter: Rahul Roy
	Paper: Does Fintech Contribute to Systemic Risk? Evidence from the U.S. and Europe Presenter: Vigor Husetovic
	Paper: Business Group Affiliated Mutual Funds Presenter: Abhilash Chowdary Bobbur
Day 2, Session 2	**12.00 PM – 1.30 PM**
CR-12	Paper: Losers Buy Beta Presenter: Koustav De
	Paper: A Simple Model of Default and Stress Testing for Publicly Traded Firms in India Presenter: Anand Srinivasan
Session Chair	**Abhinav Sharma**
SR-1	Paper: Do Operations in Offshore Financial Centers Blow the Whistle on Bank Risks? Presenter: Tiemei Li
	Paper: Estimation of Risk Aversion and Risk Premia in the Indian Market Presenter: Suman Saurabh
	Paper: Idiosyncratic Skewness and role of sentiment in the Indian Market Presenter: Nilesh Gupta
Session Chair	**Pankaj Gupta**
SR-2	Paper: A Dynamic Early Warning System for prediction of a Banking crisis: Indian Context Presenter: Neha Gupta
	Paper: Insolvency prediction model of the Indian Information Technology Companies using Multiple Discriminant Analysis: The case of the Republic of India Presenter: Neba Bhalla
	Paper: Predicting the Financial Factors influencing the Probability of failure of Central Public Sector Enterprises Presenter: Dr. Bhushan Pardeshi
Session Chair	**Mehul Raithatha**

Day 2, Session 3	**2.30 PM – 4.00 PM**
SR-9	***CRISIL Doctoral Student Consortium Session 2***
	Paper: Connectedness and Risk Spillover among Indian IT Companies Presenter: Nilay Mohod
	Paper: A Study of Regime Shift Among BRICS Stock Market: Evidence from Non-Linear Cointegration Test. Presenter: Ayesha Siddiqui
	Paper: Time-series, time-frequency and deep learning models: Do hybrid variants perform better than standalone models for stock index prediction? Presenter: Navin S. Patel
	Paper: Upside beta ratio: An ideal performance measure for potential-seeking investors Presenter: Dipankar Mondal
Day 2, Session 3	**2.30 PM – 4.00 PM**
CR-12	Paper: Did Mandatory CSR Compliance Impact Accounting Conservatism? Evidence from A Natural Experiment Presenter: Mehul Raithatha
	Paper: Insider Frauds Ignitors, Indicators, and Elevators – An Experience of Indian Banks Presenter: Neha Chhabra Roy
	Paper: Improvement in Intellectual Capital Reporting post-IFRS – Evidence from Indian Listed Firms Presenter: Ankur Kulshrestha
Session Chair	**Nilesh Gupta**
SR-1	Paper: Twin Balance Sheet & NPA Crisis – The Resilience of Indian Banking System Presenter: Godhuli Dutta
	Paper: Does Liquidity Transformation by private bank sponsored mutual funds create systemic risk in the Indian financial system? Presenter: Jaslene Bawa
	Paper: An Empirical Investigation of Listing Day Abnormal Returns of SME Initial Public Offerings (IPOs) and its Determinants: Evidence from Bombay Stock Exchange Presenter: Ashween Kaur Anand
Session Chair	**Qambar Abidi**
SR-2	Paper: Capturing Financial markets to apply Deep Reinforcement Learning Presenter: Souradeep Chakraborty
	Paper: Genesis of Value Creation in Cross-border Mergers and Acquisitions among Emerging Market Firms Presenter: Samta Jain
	Paper: Leverage and Stock Returns in Indian and Chinese Markets Presenter: Shabir Ahmad Hakim
Session Chair	**Pranjal Srivastava**
Day 2, Session 4	**4.15 PM – 6.00 PM**
SR-9	***CRISIL Doctoral Student Consortium Session 3***
	Paper: Tracing the sources and uses of cash – new evidence from India Presenter: Vishnu K
	Paper: Financial Liberalization, Economic Freedom and The Banking Crisis Presenter: Jappanjyot Kaur Kalra

	Paper: Artificial Neural Network Approach for Solving Fractional Order Initial Value Problems Presenter: Snehashish Chakraverty
	Paper: An overview on post crisis management practices of banking sector in India Presenter: Hareesh Kumar A G
	DAY 3 December 21st 2019
Day 3, Session 1	**9.45 AM – 11.30 AM**
SR-1	Paper: Cross-Currency Consistency, Three-Part SDF Factorizations, and an Impossibility Theorem for the Stationarity of Exchange Rates in International Economies Presenter: John Crosby
	Paper: A New Formula for the Expected Excess Return of the Market Presenter: John Crosby
	Paper: Fund Performance Measurement Respecting an Industry Benchmark Presenter: John Crosby
	Paper: Insolvency Regimes and Firms' Default Risk Under Economic Uncertainty and Shocks Presenter: Sanket Mohaptra
Session Chair	**Avijit Bansal**
SR-2	Paper: Bank as a Venture Capitalist Presenter: Kumar Rishabh
	Paper: Better to give than to Receive: A case for BRICS countries Stock Markets Presenter: Pradiptarathi Panda
	Paper: Super-normal Pro t in Real Estate Development Presenter: Anil Kumar
Session Chair	**Amarjeet Kaur**
SR-9	Paper: Do FIIs Impact Indian Stock Market Movements? Presenter: Ishika Agarwal
	Paper: Investors' Attention and Stock Returns: Recent Indian Evidence Presenter: Elizabeth Nedumparambil
	Paper: Effect of US Treasury Yield Curve on Asian bond markets Presenter: Vibhor Agarwal
Session Chair	**Siddharth Purohit**
CR-12	Paper: Country Wise Risk Index: An Amalgam of Disaster Risk and Banking Risk Presenter: Himani Pasricha
	Paper: Analyzing the Risk-taking Behavior of Indian Banks Presenter: Mohammad Azeem Khan
	Paper: Does Banks' Corporate Governance Affect Quality of Disclosures and Performance: An Indian Empirical Study Presenter: Ajit Gupta
Session Chair	**Kriti Mahajan**
Day 3, Session 2	**11.45 AM – 1.30 PM**
SR-1	Paper: Specialized Corporate Disclosures and Information Asymmetry in U.S. Capital Markets Presenter: Parveen P. Gupta

	Paper: The Effect of Investor Attention on Fraud Discovery and Value Loss in Securities Class Action Litigation Presenter: Narayanan Jayaraman
	Paper: Missed Peak, Investor Regret, and Selling Decisions Presenter: Avijit Bansal
	Paper: Sovereign Risk Ratings, Relative Risk Ratings, and Private Capital Flows Presenter: Sanket Mohaptra
Session Chair	**Ajay Pandey**
SR-2	Paper: Inflation Forecasting in India: A Machine Learning Approach Presenter: Kriti Mahajan
	Paper: Fama-French five-factor asset pricing model in emerging markets: Evidence from India Presenter: Kewal Singh
	Paper: Impact of the Quality of Credit Ratings on Acquisition Premiums Presenter: Akanksha Chadha
Session Chair	**Pranjal Srivastava**
SR-9	Paper: The Heterogeneous dependence between global crude oil price and sectoral indices in fast emerging economy of India: Quantile Regression Approach Presenter: Shekhar Mishra
	Paper: Risk Management in Indian Non-Life Insurance Sector - A Comparative Study of New India Assurance Co. Ltd & ICICI Lombard General Insurance Co. Ltd Presenter: Mrs. Aparna Sanjay Ger
	Paper: What drives corporate debt maturity structure in India? Presenter: Jagan Kumar Sur
Session Chair	**Himani Pasricha**
CR-12	Paper: Valuation of Banks-A Study of Indian Public Sector Banks Presenter: Rakesh Kondamuri
	Paper: SBLP means of Empowerment via Financial Literacy: Uttarakhand Presenter: Dr Laxmi Pandey
Session Chair	**Vibhor Agrawal**
Day 3, Session 3	**2.30 PM – 4.00 PM**
SR-1	Paper: Optimal Asset Allocation of Sectoral Portfolios: Comparing the Mean-Variance, Conditional Value-at-Risk and Black-Litterman Approaches Presenter: Ronil Barua
	Paper: Risk Return Dynamics of Option Strategies Pre and Post General Elections in India Presenter: Jai Tike
	Paper: Tracking Error And Its Determinants: A Case Of Indian Equity ETFs Presenter: Garima Goel
Session Chair	**Avijit Bansal**
SR-2	Paper: Capturing Financial markets to apply Deep Reinforcement Learning Presenter: Souradeep Chakraborty
	Paper: Stock Price Prediction Using 2D-CNN-based Model under the consideration of the Impact of Macroeconomic Indicators Presenter: Devendra Singh Dandotiya
	Paper: On the Determinants and Prediction of Financial Distress in India Presenter: Ritesh Kumar Mishra

Session Chair	**Abhinav Sharma**
SR-9	Paper: Estimating Option-Implied Risk Aversion for Indian Markets Presenter: Dr Sonalika Sinha
	Paper: Debt Overhangs: A curse on investment in Select Indian Power Generation and Distribution Companies Presenter: Nilotpal Mukherjee
	Paper: Does Easing Financing Matter for Firm Performance? Evidence from Export Intensity of Indian Firms Presenter: Udichibarna Bose
Session Chair	**Pranjal Srivastava**

Appendix - A

Poster Sessions

	DAY 1 December 19th 2019
	Poster Session 1
	8.30 AM – 1.00 PM
1.	Paper: Failure Prediction: An Empirical Analysis of Selected Indian Banks Presenter: Amarjeet Kaur Malhotra
2.	Paper: Outside Investor Lag - A tool to manipulate capital flows to tackle new crisis in making in Asian Emerging Markets Presenter: Vibhu Gangal
3.	Paper: Excess Volatility in Bitcoin: Extreme Value Volatility Estimation Presenter: Parthajit Kayal
4.	Paper: Tryst with Financial Inclusion: Understanding the Role of Digital Technology, Governance and Institutions in BRICS Nations Presenter: Megha Jain
5.	Paper: Volatility of Financial Stress Index within Developing Asia: A Comparison of India with ASEAN+3 Nations Presenter: Daitri Tiwary
6.	Paper: Firm-risk and its antecedents – Significance of strategic mediators in a cross-country context Presenter: Dr. Ranjan Dasgupta & Dr. Monika Dhochak
7.	Paper: Anchoring – A Cognitive Bias in Behavioral Finance Presenter: Sudiksha Chakraborty
8.	Paper: Analysis on the Role of Macroeconomic Indicators in Indian Stock Market Presenter: James Varghese
9.	Paper: Cross-Market Efficiency - An Empirical Analysis On Indian Equity Options Market Presenter: James Varghese
10.	Paper: Decoding the link: Executive Compensation and Financial Performance of Corporate Social Performers in India Presenter: Chetna Rath

Appendix - B

Poster Sessions

	DAY 1 December 19th 2019
	Poster Session 2
	1.30 PM – 5.30 PM
1.	Paper: Determinants of Corporate Cash Holdings: A Critical Review Presenter: Prateek Bedi
2.	Paper: Empirical Analysis on the Presence of Backwardation in Indian Equity Futures Market Presenter: Dr. Babu Jose
3.	Paper: Convergence in Indian Equity Futures Market – An Empirical Analysis Presenter: Dr. Babu Jose
4.	Paper: An analytical closed form solution based on Black-Scholes model which follows truncated normal distribution for pricing the American put options Presenter: Thakore Akashsingh Chandrabas
5.	Paper: Do Inventory Dynamics Predict Stock Returns? An Empirical Examination of Indian Manufacturing Firms Presenter: Tariq Aziz
6.	Paper: Macroeconomic Instability and Key Linkages: An Empirical Investigation Presenter: Dr. Kalyan Das
7.	Paper: Host country level factors influencing the India overseas direct investment to tax haven and non-tax haven countries Presenter: Vineeth P
8.	Paper: Return spillover and portfolio diversification between large, mid and small-cap stocks: Evidence from the time-frequency domain analysis Presenter: Sangram Keshari Jena
9.	Paper: Computation of Value at Risk (VaR) using cubic polynomial fitting Approach Presenter: Kirit Vaniya
10.	Paper: Global Warming and Commodity Derivatives in India Presenter: Priti Dubey
11.	Paper: Interlinking stock market and macroeconomic performance- Post financial crisis 2008 Presenter: Anjali Bhute
12.	Paper: Intangibles in luxury industry: Value relevance and recognition by accounting standards Presenter: Dr. Neha Bothra and Dr. Saloni Gupta