

PRE - CONFERENCE TUTORIALS

DECEMBER 18, 2012

Registration Desk Open : 09:00 AM - 05:00 PM

PRE - CONFERENCE TUTORIAL 1

<i>Topic</i>	Topics in Capital Structure Research
<i>Speaker</i>	Prof Sudipto Dasgupta, Chair, Dept. of Finance, HKUST
<i>Venue</i>	Finance Lab
<i>Time</i>	10:00 AM - 11:30 AM
<i>Tea/ Coffee Break</i>	11:30 AM - 11:45 AM

PRE - CONFERENCE TUTORIAL 1 (CONT.)

<i>Topic</i>	Topics in Capital Structure Research
<i>Speaker</i>	Prof Sudipto Dasgupta, Chair, Dept. of Finance, HKUST
<i>Venue</i>	Finance Lab
<i>Time</i>	11:45 AM - 01:00 PM
<i>Lunch Break</i>	01:00 PM - 02:30 PM Venue : Dining Hall, Tata Hall

PRE - CONFERENCE TUTORIAL 2

<i>Topic</i>	Pricing of Derivatives
<i>Speaker</i>	Prof. B B Chakrabarti, Professor of Finance, IIM Calcutta
<i>Venue</i>	Finance Lab
<i>Time</i>	02:30 PM - 04:00 PM
<i>Tea/ Coffee Break</i>	04:00 PM - 04:15 PM

PRE - CONFERENCE TUTORIAL 2 (CONT.)

<i>Topic</i>	Pricing of Derivatives
<i>Speaker</i>	Prof. B B Chakrabarti, Professor of Finance, IIM Calcutta
<i>Venue</i>	Finance Lab
<i>Time</i>	04:15 PM - 05:30 PM

Day Concludes

DAY 1 (19 DECEMBER, 2012)

09:00 AM - 09:30 AM	Registration
	Venue: Auditorium
09:30 AM - 10:45 AM	Inaugural Session
	Chief Guest: Prof. Kaushik Basu, Senior Vice President and Chief Economist, World Bank Topic: Economic Reforms in India: Bottlenecks and the way forward
	Venue: Auditorium
10:45 AM - 11:30 AM	Tea/ Coffee Break
11:30 AM - 12:30 PM	Keynote Speech
	Speaker: Prof. S. G. V. Dasgupta, Chair, Dept. of Finance, HKUST Topic: Do CEO's matter?
	Venue: N22, NAB
12:30 PM - 12:45 PM	Tea/ Coffee Break
Session Chair: Christophe Moussu	
Topic: Banks performance evaluation model and its relevance to early warning system- a study in Indian context	
Author: Dr. Kanhaiya Singh, Professor - Finance Fore School of Management, New Delhi	
12.45 PM - 01.45 PM Room - L13, NAB	
12.45 PM - 01.45 PM Room - L13, NAB	Topic: Financial Performance Measures, Efficiency and Banking: Evidence from India
	Author: Padmasai Arora, Associate Professor in Commerce Keshav Mahavidyalaya, University of Delhi, Delhi
Session Chair: Amiya K Sahu	
Track: Industry and Economy 1	
12.45 PM - 01.45 PM Room - L14, NAB	Topic: Construction of Monetary Conditions Index Based on Multiple Indicators Approach
	Author: Kunal , Doctoral candidate (Finance) Indian Institute of Technology Kanpur
12.45 PM - 01.45 PM Room - L14, NAB	Topic: Financial Dependence and Growth: Firm-Level Evidence from India
	Author: Pradeepta Sethi, Research Scholar National Institute of Financial Management

DAY 1 (19 DECEMBER, 2012)

Session Chair: Sankarshan Basu

Track: Volatility 1

12.45 PM - 01.45 PM
Room - L15, NAB

Topic: Asymmetric Currency Exposure on Stock Returns at Firm Level around the Financial Crisis of 2007-2008: A case for India.

Author: Mr. Soumya Saha and Dr. Gagari Chakraborty, Assistant Professor
Department of Business Administration, Narula Institute of Technology, Kolkata

12.45 PM - 01.45 PM
Room - L15, NAB

Topic: Does call-auction reduce opening volatility? – Evidence from India

Author: Sonia Jindal Vipul, Doctoral Student
Indian Institute of Management Lucknow

Session Chair: Soumendra De

Track: Corporate Finance 1

12.45 PM - 01.45 PM
Room - L51, NAB

Topic: Lending relationships, borrowing costs and crisis:
Evidence from Indian micro data

Author: Saibal Ghosh, Expert
Qatar Central Bank

12.45 PM - 01.45 PM
Room - L51, NAB

Topic: Business Group Affiliation and its Implications for Financial Institutions in India

Author: ManjuJaiswall&Debarati Basu, FP Student, Finance
Indian Institute of Management Calcutta

Session Chair: Nilanjan Basu

Track: Corporate Governance 1

12.45 PM - 01.45 PM
Room - L52, NAB

Topic: Board Diversity and Corporate Performance: Evidence from Singapore

Author: Dr. R.K. Mishra, Dr. Shital Jhunjunwala,
Asst. Professor
Institute of Public Enterprise

12.45 PM - 01.45 PM
Room - L52, NAB

Topic: Rewards For Failure: An Explanation to Anomalous Executive Remuneration

Author: Suveera Gill, Professor
University Business School, Panjab University

DAY 1 (19 DECEMBER, 2012)

Session Chair: Shri Prakash

Track: Asset Pricing 1

12.45 PM - 01.45 PM

Room - N53, NAB

Topic: Is the Indian Stock Market Cointegrated with Asian vis-à-vis other Developed Markets? A Time-Series Analysis in the Presence of Endogenous Structural Breaks

Author: Dr Jaydeep Mukherjee and Shegorika Rajwani, Assistant Professor IIM Bangalore and IILM Institute of Higher Education, Haryana

12.45 PM - 01.45 PM

Room - N53, NAB

Topic: Equity Options during Flash Crash of 2010

Author: Gautam Goswami, Associate Professor of Finance Fordham University, 1790 Broadway, NY - 10019

Lunch Break

01.45 PM - 02:45 PM / Venue : Dining Hall, Tata Hall

Session Chair: Dr. Usha Kamilla

Track: Financial Policies and Regulations 2

02.45 PM - 04.15 PM

Room - L13, NAB

Topic: Financial Inclusion and Women Empowerment: A Study with Special Reference to RRBs in Selected Districts of West Bengal

Author: Dr. Arindam Gupta, Professor of Commerce Vidyasagar University, Midnapore

02.45 PM - 04.15 PM

Room - L13, NAB

Topic: RBI Initiative in promoting financial literacy - A study with special reference to Navi Mumbai

Author: Sweta Kumari, Dr. Gagandeep Kaur Nagra, Dr. R.Gopal, Assistant Professor Padmashree Dr. D.Y.Patil University, Navi Mumbai

02.45 PM - 04.15 PM

Room - L13, NAB

Topic: Integrated Market Surveillance System To Detect Potential Insider Trading And Manipulation In Indian Markets

Author: Alwyn R. Pais, Radhesh M, Annfreeda D., Tanvi S. Jagtap, Barve Abhishek K., Student NITK

DAY 1 (19 DECEMBER, 2012)

Session Chair: Soumendra De

Track: Industry and Economy 2

02.45 PM - 04.15 PM
Room - L14, NAB

Topic: Economic Growth a Study Based on Enthalpy Concept
Author: Kedar Nath Banerjee and Sofia Vale
ISCTE, LISBON

02.45 PM - 04.15 PM
Room - L14, NAB

Topic: The interrelationship between capital flows and economic growth in India
Author: Mousumi Bhattacharya, Sharad Nath Bhattacharya ,
Assistant Professor
Army Institute of Management, Kolkata

02.45 PM - 04.15 PM
Room - L14, NAB

Topic: Deviations in Institutional Investment: Who Leads in India?
Author: Amiya K. Sahu, Amrita Chakraborty, Assistant Professor
Goa Institute of Management, Ribandar, Goa

Session Chair: Ajay Patel

Track: Behavioural Finance 1

02.45 PM - 04.15 PM
Room - L15, NAB

Topic: Do Overconfidence and Disposition Effect Prevail in Indian Equity Market? An Emperical Evidence
Author: Jaya M. Prosad, Sujata Kapoor, Jhumur Sengupta, Ph.D
Scholar Jaypee Institute of Information and Technology, Noida

02.45 PM - 04.15 PM
Room - L15, NAB

Topic: Examining Overreaction in BSE using Event Study Approach for Stock Split Announcements
Author: Prof. Sitangshu Khatua and Prof. H.K.Pradhan.
Associate Professor (Finance)
Heritage Institute of Technology, Kolkata

02.45 PM - 04.15 PM
Room - L15, NAB

Topic: Behavioral Aspect of Stock Splits – A study on Indian Stock Market
Author: Debabrata Datta and Pradip Banerjee, Assistant Professor
Institute of Management Technology, Ghaziabad

DAY 1 (19 DECEMBER, 2012)

Session Chair: Prof J N Mukhopadhyaya

Track: Corporate Finance 2

02.45 PM - 04.15 PM
Room - L51, NAB

Topic: Analyzing the long run financial performance of cross border acquisitions of Indian acquiring companies and determinants thereof
Author: Dr. Reena Kohli, Assistant Professor
Indian Institute of Management, Kozhikode

02.45 PM - 04.15 PM
Room - L51, NAB

Topic: Estimation of 'speed of adjustment' towards optimal capital structure and its determinants among Indian firms
Author: Surenderrao Komera, Jijo Lukose, P. J.,
Doctoral student
Institute for Financial Management and Research (IFMR), Chennai

02.45 PM - 04.15 PM
Room - L51, NAB

Topic: Board Structure and Pricing of Initial Public Offerings:
An empirical investigation from Indian market
Author: Dr.Seshadev Sahoo , Assistant Professor
Indian Institute of Management Lucknow

Session Chair: Suveera Gill

Track: Corporate Governance 2

02.45 PM - 04.15 PM
Room - L52, NAB

Topic: A Comparative Analysis of Corporate Governance Practices of Major Listed Public and Private Sector Banks in India
Author: Dr. Amit Majumder, Assistant Professor & Head Dept. of Commerce
BijoyKrishna Girls' College, Howrah

02.45 PM - 04.15 PM
Room - L52, NAB

Topic: Inter Relationship between Corporate Governance, Corporate Social Responsibility and Firm Performance - Evidence from India
Author: Neeti Sanan , Assistant Professor
Indian Institute of Management Udaipur

02.45 PM - 04.15 PM
Room - L52, NAB

Topic: Board demographic diversity and strategic change: The moderating role of firm performance
Author: Daniel K. Tarus, Professor
Moi University

DAY 1 (19 DECEMBER, 2012)

Session Chair: Rajib Doogar

Track: Asset Pricing 2

02.45 PM - 04.15 PM
Room - N53, NAB

Topic: Informational Efficiency of Selected Agricultural Commodities
Author: Dr. Tanushree Sharma , Assistant Professor
NIILM- Centre for Management Studies, Greater Noida

02.45 PM - 04.15 PM
Room - N53, NAB

Topic: Determination of opening prices of the day
Author: Shri Prakash, Chitra Bhatia Arora, Assistant Professor
Apeejay Institute of Technology

02.45 PM - 04.15 PM
Room - N53, NAB

Topic: Relationship between Return of Indian Stock Index and Inflation
Author: Dr. Samiran Jana, Associate Professor
Prof. Shalini Singh, Assistant Professor
I.T.S - Institute of Management, Greater Noida

04:15 PM - 04:30 PM

Tea/ Coffee Break

Session Chair: Michael Troege

Track: Financial Policies and Regulations 3

04:30 PM - 05:30 PM
Room - L13, NAB

Topic: A Study of the Effect of Anchor Investors on IPO Returns
Author: Divya Jindal and Priya Gupta, Associate Professor
Apeejay School of Management, Dwarka, New Delhi

04:30 PM - 05:30 PM
Room - L13, NAB

Topic: Economic Measurement and Cost Benefit Analysis of Financial Inclusion in Odisha
Author: Dr.S.P Mohapatra and Dr. Usha Kamilla, Assistant Professor in Economics
Institute of Management and Information Science, Vivekananda Marg, Bhubaneswar, Odisha.

DAY 1 (19 DECEMBER, 2012)

<i>Session Chair:</i> Sankarshan Basu		Track: Risk Management 1
04:30 PM - 05:30 PM Room - L14, NAB	<p><i>Topic:</i> Estimation of Value-at -Risk (VaR) in the context of Global Financial Crisis of 2007-2008 : A Study on Indian Stock Market</p> <p><i>Author:</i> Piyali Dutta Chowdhury, Basabi Bhattacharya, Assistant Professor Institute of Business Management & Research, Kolkata</p>	
04:30 PM - 05:30 PM Room - L14, NAB	<p><i>Topic:</i> Interest Rate Risk Management by Banks in India: An Application of Linear Programming</p> <p><i>Author:</i> Padmini Jindal and A. K. Sharan, Research Scholar, Fellow Program in Management (Finance) National Institute of Financial Management, Faridabad, Haryana</p>	
<i>Session Chair:</i> Chinmoy Ghosh		Track: Volatility 2
04:30 PM - 05:30 PM Room - L15, NAB	<p><i>Topic:</i> RBI Monetary Policy and Macroeconomic Announcements: Impact on S&P CNX Nifty VIX</p> <p><i>Author:</i> Imlak Shaikh and Puja Padhi, PhD Research Scholar in Finance Indian Institute of Technology Bombay</p>	
04:30 PM - 05:30 PM Room - L15, NAB	<p><i>Topic:</i> Return and volatility spillover between the PIIGS economies and India</p> <p><i>Author:</i> Dilip Kumar, S. Maheswaran , Research Scholar Institute for Financial Management and Research</p>	
<i>Session Chair:</i> P. Baba Gnanakumar		Track: Corporate Finance 3
04:30 PM - 05:30 PM Room - L51, NAB	<p><i>Topic:</i> Industry Affiliation, Project Characteristics and Market Reaction to Project Announcements</p> <p><i>Author:</i> Dr. Jadhav Aditya Mohan, Asst. Professor, IBS Hyderabad, IFHE University</p>	
04:30 PM - 05:30 PM Room - L51, NAB	<p><i>Topic:</i> An Analytical Study of Returns and Characteristics of Indian Cross-Border Acquisitions</p> <p><i>Author:</i> Pradip Banerjee, Prithviraj Banerjee, Soumen De, Jan Jindra, Jayanta Mukhopadhyaya, Dean & Professor of Finance Globsyn Business School</p>	

DAY 1 (19 DECEMBER, 2012)

Session Chair: Daniel Kip

Track: Corporate Governance 3

04:30 PM - 05:30 PM
Room - L52, NAB

Topic: Corporate Governance Norms in SOEs: Can Apples be used to assess Oranges?

Author: Manju Jaiswall & Nimruji Jammulamadaka, Assistant Professor
Indian Institute of Management Calcutta

Session Chair: Dr. Shri Prakash

Track: Asset Pricing 3

04:30 PM - 05:30 PM
Room - N53, NAB

Topic: Market Timing Abilities Of Mutual Fund Managers In India During 2000-2012

Author: Joyjit Dhar, Assistant Professor
Krishnanagar Government College, Krishnanagar, Nadia, West Bengal,
India

04:30 PM - 05:30 PM
Room - N53, NAB

Topic: A Study Of Information Content Of Analysts' Estimates Of Accounting Income Numbers

Author: Anand , Assistant Professor
Indian Institute of Management Ranchi

DAY 2 (20 DECEMBER, 2012)

Session Chair: Sobhesh Kumar Agarwalla		Track: Financial Policies and Regulations 4	
11.30 AM - 01.00 PM Room - L13, NAB		Topic: SERVQUAL Dimensions in Indian Banking Service: An Empirical Investigation	
		Author: Dr. Hitesh Arora, Dr. Shivendra Kumar Pandey and Dr. Padmasai Arora, Associate Professor in QT/OM FORE School of Management, New Delhi	
11.30 AM - 01.00 PM Room - L13, NAB		Topic: Do Banks Charge Information Rent in Lending Relationships? Cross-Country Evidence	
		Author: Chinmoy Ghosh, Professor University of Connecticut	
11.30 AM - 01.00 PM Room - L13, NAB		Topic: Relationship Lending, Redlining and Reputation	
		Author: Christophe Moussu, Professor ESCP Europe, Paris, France	
Session Chair: Stefan Trueck		Track: Industry and Economy 3	
11.30 AM - 01.00 PM Room - L14, NAB		Topic: Foreign Investment Inflows and growth of the secondary and tertiary sector of the Indian Economy.	
		Author: Mousumi Bhattacharya, Assistant Professor Army Institute of Management, Kolkata	
11.30 AM - 01.00 PM Room - L14, NAB		Topic: A Study on "Role of FIIs in Indian share Market"	
		Author: Dr. Raavi Radhika, Assistant Professor GITAM University	
11.30 AM - 01.00 PM Room - L14, NAB		Topic: Profitability Analysis among Financial Institutions – A Case Study in Banking Industry using Graph Theory Matrix Approach with Validation by Fuzzy Logic	
		Author: Dr. K. Ravichandran and O.P.Vivek Sriram, Student B.E (Electronics and communication Engineering)	

DAY 2 (20 DECEMBER, 2012)

Session Chair: Sandip Chakraborty

Track: Volatility 3

11.30 AM - 01.00 PM
Room - L15, NAB

Topic: We Need Both Risk And Return: Evidence From Emerging Markets
Author: Lokesh Kumar, Research Associate
Indian School of Business

11.30 AM - 01.00 PM
Room - L15, NAB

Topic: Distributional Properties and Volatility Forecasting: Evidence from Indian Crude Oil Futures Market
Author: Vivek Rajvanshi , Assistant Professor
Indian Institute of Management Lucknow

11.30 AM - 01.00 PM
Room - L15, NAB

Topic: A model for options pricing based on multinomial trees
Author: K.A. Venkatesh, Professor
Allaince School of Business, Alliance University

Session Chair: Ravi Jain

Track: Corporate Finance 4

11.30 AM - 01.00 PM
Room - L51, NAB

Topic: Decisive Immunization level for Redeeming FCCBs of Indian Companies
Author: P.Baba Gnanakumar, Professor and Head of Commerce
Sri Krishna Institutions

11.30 AM - 01.00 PM
Room - L51, NAB

Topic: Institutional Trade Holding Periods
Author: BidishaChakraborty&Pamela Moulton,
Associate Professor, Saint Louis University

11.30 AM - 01.00 PM
Room - L51, NAB

Topic: Debt and Investment :
New Evidence from Health and Safety Programs in U.S. Firms
Author: Christophe Moussu, Faculty
ESCP Europe

DAY 2 (20 DECEMBER, 2012)

Session Chair: Aurobindo Ghosh

Track: Corporate Governance 4

11.30 AM - 01.00 PM
Room - L52, NAB

Topic: Impact of Ownership on Shareholder Value in Indian Acquisitions

Author: Bipin Kumar Dixit, Doctoral Student and Prof. M Jayadev Associate Professor, Indian Institute of Management Bangalore

11.30 AM - 01.00 PM
Room - L52, NAB

Topic: Social and environmental Disclosure and corporate social responsibility (CSR) in the UK, Indian and Pakistani Companies

Author: Laila Memdani, Faculty member IBS Hyderabad

11.30 AM - 01.00 PM
Room - L52, NAB

Topic: Corporate governance and role of employee compensation, firm performance and institutional investors

Author: Salvi Gupta, Student- MS Finance Manchester Business School

Session Chair: Sankarshan Basu

Track: Asset Pricing 4

11.30 AM - 01.00 PM
Room - N53, NAB

Topic: Portfolio Optimization with Higher Moments: Evidence from Indian Stock Market

Author: K.Saranya and P.Krishna Prasanna, Research Scholar Department of Management Studies, IIT Madras

11.30 AM - 01.00 PM
Room - N53, NAB

Topic: Indian Share Market Analysis, Stock Price Prediction mechanism using news

Author: Tanvi S. Jagtap and Ananya Kumar Mallik, Student NITK Surathkal

11.30 AM - 01.00 PM
Room - N53, NAB

Topic: Idiosyncratic Volatility and Asset Pricing in Indian Stock Market

Author: Prashant Sharma and Brajesh Kumar, Research Scholar F.P.M Cell, National Institute of Financial Management, Haryana

Lunch Break

01.00 PM - 02:00 PM / Venue : Dining Hall, Tata Hall

DAY 2 (20 DECEMBER, 2012)

Session Chair: Edward Lawrence

Track: Financial Policies and Regulations 5

02:00 AM - 03.30 PM

Room - L13, NAB

Topic: Financial Inclusion for Inclusive Growth: Institutions and Innovations

Author: Dr. Debesh Roy, Assistant General Manager
NABARD

02:00 AM - 03.30 PM

Room - L13, NAB

Topic: Do Anchor Investors Certify Initial Public Offerings? An Exploratory Study of the Impact of Anchor Investor Participation in Indian IPOs.

Author: B B Chakraborti, Chinmoy Ghosh, Arnab Bhattacharya,
Doctoral Student
Indian Institute of Management Calcutta

02:00 AM - 03.30 PM

Room - L13, NAB

Topic: Competition and Efficiency in Indian Banking Sector: An empirical Analysis

Author: Rakesh Arrawatia and Arun Misra, PhD Research Scholar
VGSOM, IIT Kharagpur

Session Chair: Gautam Mitra

Track: Industry and Economy 4

02:00 AM - 03.30 PM

Room - L14, NAB

Topic: Stock Market Development, Banking Sector Development and Economic Growth: The Causal Nexus in India

Author: Rudra P. Pradhan, Surya Bhaskar, Satya Vinay, Sasikanta Tripathy and
Bele Samadhan, Assistant Professor
Indian Institute of Technology Kharagpur, India

02:00 AM - 03.30 PM

Room - L14, NAB

Topic: Measuring The Private Economic Benefits OFR&D

Author: Rajib Doogar, Assistant Professor
University of Illinois

02:00 AM - 03.30 PM

Room - L14, NAB

Topic: On Dynamic Relationship among Oil prices, Exchange Rate and Stock Prices in India

Author: Dr. Vanita Tripathi, Assistant Professor
Department of Commerce, Delhi School of Economics, University of
Delhi, Delhi-110007, India

DAY 2 (20 DECEMBER, 2012)

Session Chair: Arup Chattopadhyay

Track: Volatility 4

02:00 AM - 03.30 PM
Room - L15, NAB

Topic: Detecting sudden changes in volatility estimated from high, low and closing prices

Author: Dilip Kumar, Research Scholar
Institute for Financial Management and Research

02:00 AM - 03.30 PM
Room - L15, NAB

Topic: Predicting India Volatility Index (VIX): An Application of Artificial Neural Network

Author: Gaurav Dixit & Dipayan Roy,
Doctoral Student
Indian Institute of Management Indore

02:00 AM - 03.30 PM
Room - L15, NAB

Topic: Early Evidences on the Temporal Dependence between India VIX and Market Returns

Author: Mr Suhas M Avabruth, Faculty Member
P G Department of Management Studies and Research Centre, PESITM,
Shimoga 577204, Karnataka

Session Chair: Ravi Jain

Track: Corporate Finance 5

02:00 AM - 03.30 PM
Room - L51, NAB

Topic: Underwriter Reputation, Regulatory Constraint and IPO Underpricing: Testing of Certification Hypothesis in Indian Market

Author: Supriya Katti and Prof. B.V.Phani, Associate Professor (Finance & Entrepreneurship)
Department of Industrial and Management Engineering, IIT-Kanpur

02:00 AM - 03.30 PM
Room - L51, NAB

Topic: Qualified Institutional Placements - An Exploratory Study in the Indian Context

Author: Soumya G Deb, Pradip Banerjee, Prithviraj Banerjee,
Assistant Professor
Globsyn Business School, Kolkata, India

02:00 AM - 03.30 PM
Room - L51, NAB

Topic: Dividend Policy and Shareholders' Wealth: An Insight to The Theory through a Revised Outlook with Reference to Selected Sectors of India Inc.

Author: Dr. Arindam Das, Assistant Professor
Department of Business Administration, The University Of Burdwan,
Burdwan- 713104, West Bengal

DAY 2 (20 DECEMBER, 2012)

Session Chair: Joshy Jacob		Track: Corporate Governance 5	
02:00 AM - 03.30 PM Room - L52, NAB		Topic: Does Deregulation Induce Competition in the Market for Corporate Control? The Special Case of Banking Author: Chinmoy Ghosh, Di Huang and Milena Petrova Professor of Finance University of Connecticut	
02:00 AM - 03.30 PM Room - L52, NAB		Topic: Value Relevance of Environment, Social and Governance Disclosure in India Author: Damini Gupta Doctoral Candidate Indian Institute of Management, Bangalore	
02:00 AM - 03.30 PM Room - L52, NAB		Topic: Corporate Governance and Overinvestment in China Author: Wei He, Nyo Nyo A. Kyaw, Tarun K. Mukherjee The Moffett Chair in Financial Economics University of New Orleans	
Session Chair: Hitesh Arora		Track: Asset Pricing 5	
02:00 AM - 03.30 PM Room - N53, NAB		Topic: Stock and Portfolio Returns are Rational Functions: Preliminary Empirical Evidence from India Author: Nilanjana Chakraborty, Freelance Researcher Independent Research after completing PhD from IISC, Bangalore.	
02:00 AM - 03.30 PM Room - N53, NAB		Topic: Investigation of Dependency & Efficiency in Rubber Futures Markets: Author: Prof. Kushankur Dey 1. Assistant Professor T A Pai Management Institute	
02:00 AM - 03.30 PM Room - N53, NAB		Topic: Comparative Competitiveness of Deterministic Option Pricing Models during the Recent Waves of Financial Upheaval: Empirical Evidence from India Author: Vipul Kumar Singh Institute of Management Technology, Nagpur	
03:30 PM - 04:00 PM		Tea/ Coffee Break	

DAY 2 (20 DECEMBER, 2012)

Session Chair: Edward Lawrence		Track: Financial Reporting and IFRS 1	
04:00 AM - 05.30 PM Room - L13, NAB		<p>Topic: Human Capital Disclosures Practices of the Indian Firms: Contents and its Determinants</p> <p>Author: Archana Gupta and Sanjay Kumar Mishra , Lecturer Shri Mata Vaishno Devi University, Katra (J&K)</p>	
04:00 AM - 05.30 PM Room - L13, NAB		<p>Topic: Impact of International Financial Reporting Standards on Stock Price Synchronicity: An Empirical Study on India's Blue-Chip Companies</p> <p>Author: Ms. Archana Patro, Participant Fellow programme in Management Indian Institute of Management Indore</p>	
04:00 AM - 05.30 PM Room - L13, NAB		<p>Topic: Classification Shifting: Impact of Firm Life Cycle</p> <p>Author: Neerav Nagar, Kaustav Sen, Doctoral Student IIM Calcutta</p>	
Session Chair: Jahangir Sultan		Track: Risk Management 2	
04:00 AM - 05.30 PM Room - L14, NAB		<p>Topic: The Macro Economic Determinants Of Credit Default Risk: The Panel Var Application</p> <p>Author: Rudra P. Pradhan, Dinesh Bacham, Harsha Putta, Bele Samadhan, and Shashikant Pandey, Assistant Professor Indian Institute of Technology Kharagpur, India</p>	
04:00 AM - 05.30 PM Room - L14, NAB		<p>Topic: Effect of FASB #133/IASB #39 on US Airlines Firm Performance and Hedging Strategies</p> <p>Author: Jagadish Dandu, PhD (ABD) University of Texas, El Paso</p>	
04:00 AM - 05.30 PM Room - L14, NAB		<p>Topic: The Unanticipated Exchange Rate Exposure and Hedging at Firm Level: Evidence from India</p> <p>Author: Ekta Sikarwar and Roopak K Gupta, FPM Participant, F&A Indian Institute of Management Indore</p>	

DAY 2 (20 DECEMBER, 2012)

Session Chair: Stefan Trueck

Track: Behavioural Finance 2

04:00 AM - 05.30 PM
Room - L15, NAB

Topic: An Empirical Investigation of Market Efficiency and Investor Perception Of Merger Announcements In India
Author: Dr Vidya Sekhri, Professor- Finance
Institute of Management Studies, Ghaziabad

04:00 AM - 05.30 PM
Room - L15, NAB

Topic: Determinants Of Investors' Choice Of A Mutual Fund Company - An Empirical Study In Delhi National Capital Region (Ncr)
Author: Prof. K. C. Arora, Professor of Finance
Birla Institute of Management Technology, Greater Noida

04:00 AM - 05.30 PM
Room - L15, NAB

Topic: Share Price Volatility around Dividend Declaration: An Empirical Study of the Indian Capital Market
Author: Dr. Kanwal Anil, Assistant Professor, MBA Final Year Student
LBSIM Delhi

Session Chair: Dr. Prithviraj S. Banerjee

Track: Corporate Finance 6

04:00 AM - 05.30 PM
Room - L51, NAB

Topic: Does Industry Membership affect the persistence of Core and Non-Core Cash Flows in Predicting Future Cash Flows?
Author: Gaurav Gupta, PhD Student, MBA, CMA
University of Texas at El Paso, TX, USA

04:00 AM - 05.30 PM
Room - L51, NAB

Topic: Signaling effects of Bonus Shares vs. Stock Split and Dividend Announcement vs. Share Buyback: Empirical Evidence from Indian Market.
Author: Dr. Himanshu Joshi, Assistant Professor
FORE School of Management, New Delhi

04:00 AM - 05.30 PM
Room - L51, NAB

Topic: Inorganic Growth of Technology Sector Firms in Emerging Markets: Influence of Financial and Other Factors in Indian Firms' M&A Activities
Author: Arindam Das, PhD candidate
Indian Institute of Foreign Trade, New Delhi

DAY 2 (20 DECEMBER, 2012)

Session Chair: Dr Ranjan		Track: Corporate Governance 6	
04:00 AM - 05.30 PM Room - L52, NAB		<p>Topic: Corporate Governance and Company Performance- A Study With Reference to Manufacturing Firms in India</p> <p>Author: Palanisamy Saravanan, Associate Professor Rajiv Gandhi Indian Institute of Management Shillong</p>	
04:00 AM - 05.30 PM Room - L52, NAB		<p>Topic: Grades Matter in Performance: Morningstar Stewardship Grades and Mutual Fund Performance</p> <p>Author: Aurobindo Ghosh, Program Director, SKBI SKB Institute for Financial Economics and LKC School of Business, Singapore Management University</p>	
04:00 AM - 05.30 PM Room - L52, NAB		<p>Topic: The Effect of Cultural Distance on Contracting Decisions: The Case of Executive Compensation</p> <p>Author: Stephen Bryan; Robert Nash; Ajay Patel , Professor, Wake Forest University School of Business Public Policy and Social Entrepreneurship, Ambedkar University, Delhi</p>	
Session Chair: Dinabandhu Bag		Track: Asset Pricing 6	
04:00 AM - 05.30 PM Room - N53, NAB		<p>Topic: Impact of Global Financial Crisis on Stock Returns in Asia</p> <p>Author: Dr. Monica Singhania, Associate Professor Faculty of Management Studies (FMS) University of Delhi, India</p>	
04:00 AM - 05.30 PM Room - N53, NAB		<p>Topic: Predicting Stock Market Performance using Select Macroeconomic Factors in Indian Equity Market</p> <p>Author: Dr. Vanita Tripathi, Ms. Ritika Seth, Research Scholar Department of Commerce, Delhi School of Economics, Delhi University</p>	
04:00 AM - 05.30 PM Room - N53, NAB		<p>Topic: A Proposal Study on Indonesian Capital Market Integration with Cheung & Lee (1993) Asset Pricing Modification</p> <p>Author: Ignatius Roni Setyawan Faculty of Economics Tarumanagara University, Indonesia</p>	

DAY 3 (21 DECEMBER, 2012)

Session Chair: Jahangir Sultan

Track: Financial Policies and Regulations 6

10.00 AM - 11.30 AM
Room - L13, NAB

Topic: The Influence of IPO Grading on Underpricing: A Re-examination
Author: Sobhesh Kumar Agarwalla, Assistant Professor
IIM Ahmedabad

10.00 AM - 11.30 AM
Room - L13, NAB

Topic: The Tax Exemption to Subchapter S Banks: Who gets the benefit?
Author: Edward R. Lawrence, Professor
RB 207A, Department of Finance
College of Business Administration
Florida International University, Miami

Session Chair: Dr M M Sulphey

Track: Industry and Economy 5

12.45 PM - 01.45 PM

Topic: Gold Prices: To Remain High in the Short Run?
Author: Sangita Dutta Gupta, Assistant Professor
Globsyn Business School

12.45 PM - 01.45 PM

Topic: Sovereign Debt Crisis: Is it all gloom and doom
Author: K. Vaidyanathan, CEO
Quantum Phinance, Mumnai

12.45 PM - 01.45 PM

Topic: Computable general Equilibrium analysis of India's Foreign Trade
Author: Koushik Das & Dr. Goutam Mitra, Professor
Dept. of Management Burdwan University

DAY 3 (21 DECEMBER, 2012)

Session Chair: Bappaditya Mukhopadhyay

Track: Corporate Governance 7

10.00 AM - 11.30 AM
Room - L15, NAB

Topic: Modelling asset market returns and volatility using principal component analysis (PCA)

Author: Shreyes Upadhyay and, M.Sc Economics student
Indira Gandhi Institute of Development Research, Mumbai

10.00 AM - 11.30 AM
Room - L15, NAB

Topic: Volatility in Indian Stock Market and its Interdependence with Select Macroeconomic Financial Variables

Author: Suparna Nandy (Pal)* & Arup Kr. Chattopadhyay**
Department of Economics, Vidyasagar Evening College, Kolkata, West Bengal

10.00 AM - 11.30 AM
Room - L15, NAB

Topic: Foreign Institutional Investment, Volume and Volatility Spillover: Causalities and Asymmetries

Author: Sandip Chakraborty & Ashok Banerjee,
Asst. Professor of Quantitative Finance
S P Jain Center of Management | Singapore, 10 Hyderabad Road, Singapore 119579

Session Chair: Nilanjan Basu

10.00 AM - 11.30 AM
Room - L51, NAB

Topic: Market Timing and Share Issuance

Author: Jagadish Dandu, PhD (ABD)
University of Texas, El Paso

10.00 AM - 11.30 AM
Room - L51, NAB

Topic: Corporate Financing Decision and Taxation: A Dynamic Panel Data Analysis

Author: Lalit Kumar and Dr. Vanita Tripathi, Assistant Professor
Department of Commerce, Delhi School of Economics, University of Delhi, Delhi-110007, India

10.00 AM - 11.30 AM
Room - L51, NAB

Topic: The Relationship between Dividend payout Policy and Foreign Institutional Investment in India

Author: Poulomi Lahiri , Doctoral Fellow
Institute of Development Studies Kolkata (IDSK)

DAY 3 (21 DECEMBER, 2012)

Session Chair: Colaco Hugh

Track: Corporate Governance 7

10.00 AM - 11.30 AM
Room - L52, NAB

Topic: Impact of Management Ownership on Firm Performance: An Empirical Analysis of Family Firms Listed on BSE

Author: Dr. Ranjan Upadhyaya, W.I.S.D.O.M, Assistant Professor,
Banasthali University
Kanika Sachdeva Assistant Professor, EMPI Business School, New
Delhi

10.00 AM - 11.30 AM
Room - L52, NAB

Topic: Bank Involvement in Firm Management, Panacea or a Pain?

Author: Amit Bubna and Radhakrishnan Gopalan
Olin Business School, Washington University in St. Louis, Indian
School of Business, Hyderabad

10.00 AM - 11.30 AM
Room - L52, NAB

Topic: Were Bank CEOs Overpaid?

Author: Saurav Roychoudhury & Sean T. Malone, Associate Professor of
Finance
Capital University, Columbus, Ohio, 43209, USA

Session Chair: IGNATIUS RONI SETYAWAN

Track: Asset Pricing 7

10.00 AM - 11.30 AM
Room - N53, NAB

Topic: Predicting Movements of the Indian Equity Markets - An Econometric Analysis

Author: Parizad Dungore, Assistant Professor
Dr. Ambedkar Institute of Management Studies and Research, Deeksha
Bhoomi, Nagpur

10.00 AM - 11.30 AM
Room - N53, NAB

Topic: The Relationship between Spot and Futures CO2 Emission Allowance Prices in the EU-ETS

Author: Stefan Trueck, Faculty of Business and Economics
Macquarie University, Sydney, NSW 2109, Australia

11:30 AM - 11:45 AM

Tea/ Coffee Break

DAY 3 (21 DECEMBER, 2012)

Session Chair: Sandip Chakraborty

Track: Risk Management 3

11:45 AM - 01.15 AM
Room - N53, NAB

Topic: Financial viability of BSE small cap companies: An assessment using Altman's Model

Author: Dr. M. M. Sulphey and Nisa. S,
Professor, TKM Institute of Management
Assistant Professor Finance, Banasthali University

11:45 AM - 01.15 AM
Room - N53, NAB

Topic: Hedging Carbon Risk

Author: John Siam & Jahangir Sultan, Professor of Finance and Founding Director,
The Hughey Center for Financial Services/Trading Room, TKM Institute of Management, Bentley University

Session Chair: Prof K C Arora

Track: Corporate Finance 8

11:45 AM - 01.15 AM
Room - L51, NAB

Topic: Impact of Credit rating and Ownership structure, Ex-Ante uncertainty on IPO underpricing: A Probit regression analysis

Author: Rohit Bansal and dr. Ashu Khanna, Research scholar
Indian Institute of Technology, Roorkee, India

11:45 AM - 01.15 AM
Room - L51, NAB

Topic: Do firms that go public quickly perform better?

Author: Hugh M. J. Colaco & Shantaram P. Hegde, Professor of Finance
School of Business University of Connecticut Storrs, CT 06269 USA,
Aston Business School, Aston University, Birmingham B4 7ET, United Kingdom