

IRISH FINANCE

SYMPOSIUM

Friday 24 November 2017

Room G26, Ground Floor, Aras na Laoi
UNIVERSITY COLLEGE CORK

OPEN TO ALL

This inaugural event brings together the Irish academic finance community with contributors from UCC, UCD, DCU, TCD, QUB, NUIM, NUIG and UL.

Organised by Prof. Niall O'Sullivan, Cork University Business School

Open to all with an interest in finance and financial markets.

For more information contact Mairead Geaney
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9.15 Welcome and introduction

9.20 Commodity Pricing: Evidence from Rational and Behavioural Models.
Prof. Don Bredin (UCD)

10.00 Long memory in financial markets: A heterogeneous agent model perspective
Dr Youwei Li (QUB)

Coffee Break

11:00 A Nonparametric Test of Fund Performance Persistence
Prof. Niall O'Sullivan (UCC)

11.40 The Impact of Economic Nationalism in Europe on the Returns to Rivals of Crossborder M&A Bids
Prof. Ronan Powell (UCD)

Lunch - Glucksman Gallery

2.00 Why do European companies withdraw from IPOs.
Ms Pia Helbing (TCD)

2.40 Conditional Second Moments from High Frequency Data for Optimal Portfolio Allocations
Dr Alessandro Palandri (DCU)

Coffee Break

3.30 A Multi-Century Perspective on Return Predictability and Price Bubbles.
Prof. Valerio Poti (UCD)

4.10 The Impact on Volatility from Information Sentiment of Federal Reserve Chair (FRC) Communications
Dr Juan Carlos Arismendi Zambrano (NUIM)

Dinner - Hayfield Manor