



The Graduate School of Finance (GSF)

SUMMER WORKSHOP IN FINANCE

June 7, 2024

Turku School of Economics

Address: Rehtorinpellonkatu 3, Turku

PROGRAM

Coffee & Tea available at 10:30

Session I, 11:00–12:30, Lecture Hall 7 (Is07)

Time	Presenter	Paper	Discussant
11:00–11:30	Visa Kuntze (University of Turku)	<i>Similarity-Based Path Forecasting of U.S. Recession Periods</i>	Matthijs Lof (Aalto University)
11:30–12:00	Sina Seyfi (Aalto University)	<i>Basis Portfolios</i>	Alexander Back (Hanken School of Economics)
12:00–12:30	Roope Rihlamo (University of Turku)	<i>Priced and Unpriced Risks in Characteristic-Based Portfolio Sorts</i>	Peter Nyberg (Aalto University)

Lunch, 12:30 – 14:00, Restaurant Galilei (Vesilinnantie 3)

GSF board meeting, Meeting Room TSE Yhdistys

Session II, 14:00–15:30, Lecture Hall 7 (Is07)

Time	Presenter	Paper	Discussant
14:00–14:30	Md Khaled Hossain Rafi (University of Turku)	<i>Country-Level Geopolitical Risk Beta Factors: A Global Analysis</i>	Heikki Lehkonen (University of Jyväskylä)
14:30–15:00	Amin Sadeghi (University of Jyväskylä)	<i>Predicting Commodity Market Returns with Stock Market Anomalies</i>	Henri Nyberg (University of Turku)
15:00–15:30	Juha-Matti Tauriainen (University of Jyväskylä)	<i>Success of the Hybrid Methodology for EURIBOR Rates</i>	Jaakko Nelimarkka (Bank of Finland)

COFFEE & TEA, 15:30 – 16:00

Session III, 16:00–17:00, Lecture Hall 7 (Is07)

Time	Presenter	Paper	Discussant
16:00 – 16:30	Thanh Nam Vu (University of Jyväskylä)	<i>ESG Performance and Sustainability Concerns Exposure</i>	Markku Kaustia (Aalto University)
16:30 – 17:00	Anniina Korhonen (Aalto University)	<i>Science-Based Corporate Emissions Reduction Targets</i>	Katia Vozian (Leibniz Institute for Financial Research SAFE) via Zoom

Workshop Dinner at Restaurant E. Ekblom (“Neuvolansali” cabinet) 19:00 – (street address: Läntinen Rantakatu 3, Turku)