

G+h BMFL-QA55

Conference on
Macro and Financial Economics: Theory and Applications

Brunel University, West London, Tuesday 24th May 2011

Preliminary Programme

Parallel Session (Gaskell Building Room 210)

Coffee Reception: 9.30-10.00

Session 1: Chair: Evangelos Dioikitopoulos (Brunel University)

10.00-10.30	Alexis Anagnostopoulos (State University of New York, USA): <i>Dividend and Capital Gains Taxation under Incomplete Markets</i>
10.30-11.00	Wencke Böhm (University of Bielefeld, Germany): <i>Pension Systems and their Meaning for Welfare</i>
11.00-11.30	Ghulame Rubbaniy: (Erasmus University, Holland): <i>Herd Behaviour and Trading of Dutch Pension Funds</i>

Coffee break: 11.30-12.00

Session 2: Chair: Russ Moro (Brunel University)

12.00-12.30	Britta Niehof (Philipps-University of Marburg, Germany): <i>Identification Through Heteroscedasticity in a Multicountry and Multimarket Framework. The Effects of European Central Banks on European Financial Markets</i>
12.30-13.00	Fazelina Sahul Hamid (University of Exeter, UK): <i>An Analysis on the Effect of Panic and Fundamentals in Bank Failure Predictions: Evidence from East Asian Countries</i>
13.00-13.30	Guy Liu (Brunel University): <i>Does Market Structure Matter on Banks' Profitability and Stability? Emerging versus Advanced Economies</i>

Lunch Break: 13.30-14.30 (Room 210)

Session 3: Chair: Dilruba Karim (Brunel University)

14.30-15.00	Daniel Ladley (University of Leicester, UK): <i>Contagion and Risk-sharing on the Inter-bank Market</i>
15.00-15.30	Serda S. Ozturk (Istanbul Bilgi University, Turkey): <i>Do Returns Granger-Cause Volatility?</i>
15.30-16.00	Andreas Tsopanakis (University of Glasgow, UK): <i>Constructing an Efficient Financial Stress Index</i>

Coffee break: 16.00-16.30

Session 4: Chair: Aris Kartsaklas (Brunel University)

16.30-17.00	Ozge Kandemir (University of Sheffield, UK): <i>Real Effects of Inflation Uncertainty in the US</i>
17.00-17.30	S��verine Menguy (Universit�� de Paris-Ouest, France): <i>Inflation Rate, Indebtedness and Interest Rates on the Public Debt in a Monetary Union</i>
17.30-18.00	Sushanta Mallick (Queen Mary, University of London, UK): <i>Inflationary Pressures and Monetary Policy: Evidence from BRICS Economies</i>

Dinner: 19.00

Parallel Session (Gaskell Building Room 169)

Coffee Reception: 9.30-10.00

Session 1: Chair: Omaima Hassan (Brunel University)

10.00-10.30	Francesco Guidi (Greenwich University, UK): <i>Are South East Europe Stock Markets Integrated with Regional and Global Stock Markets?</i>
10.30-11.00	Hang Li (Kingston University, UK): <i>China's Stock Market Reforms and its International Stock Market Linkages</i>
11.00-11.20	Jihui Zhang (Brunel University): <i>Finance, Volatility and Growth: Non-Linear Time-Series Evidence for Brazil since 1870</i>
11.20-11.40	Saeideh Aliakbari (Brunel University): <i>Forecasting Corporate Distress in the Asian and Pacific Region</i>

Coffee break: 11.40-12.00

Lunch: 13.30-14.30 (Room 210)

Session 2: Chair: Evangelos Dioikitopoulos (Brunel University)

16.30-17.00	Qiwei Chen (Brunel University): <i>State of Market and the Contrarian strategy: Evidence from China's stock market</i>
17.00-17.30	Omaima Hassan (Brunel University): <i>Disclosure Measurement in the Empirical Accounting Literature: A Review Article</i>
17.30-17.50	Stavros Dafnos (Greek Ministry of Education and Brunel University): <i>Auditing the Auditors: Reducing Inefficiencies in a Trilateral Relationship using the Subgame Perfect Folk Theorem</i>
17.50-18.10	<i>to be announced</i>

Dinner: 19.00