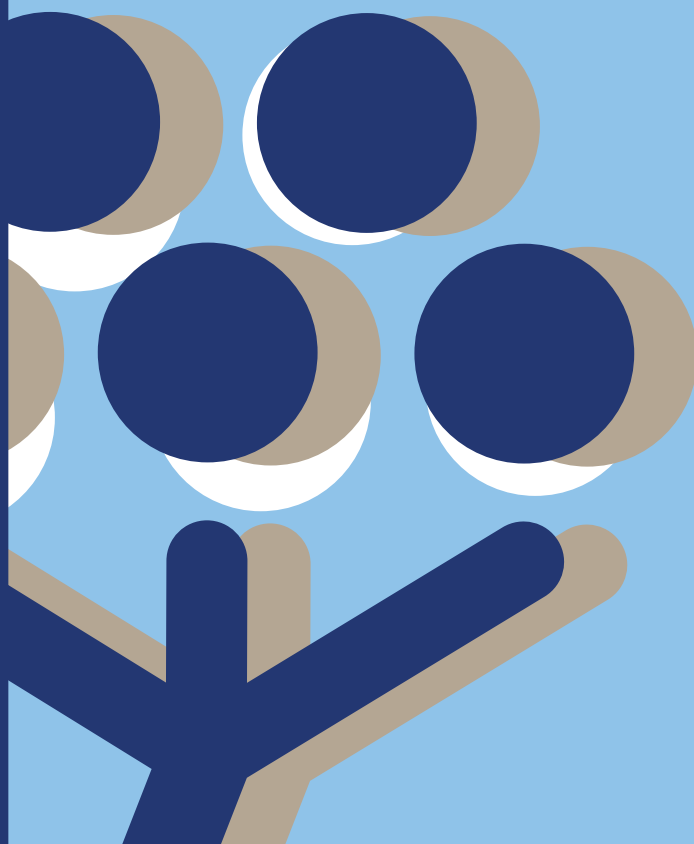


6th International Conference of the Financial Engineering and Banking Society

June 10-12, 2016. Málaga



SUMMARY PROGRAM

Friday. June 10, 2016

8.00-9.00	Registration and Coffee — Main Entrance
9.00-9.20	Welcome and Opening Remarks — Paraninfo
9.00-9.20	Parallel Session I <ol style="list-style-type: none">1. Capital Structure and Regulation — Chair: <i>Christopher Baum (Boston College)</i> — Room 13 (First Floor)2. Banking Competition — Chair: <i>Zuzana Fungacova (Bank of Finland)</i> — Room 14 (First Floor)3. Financial Stability I — Chair: <i>Stephen J. Ong (Federal Reserve Bank of Cleveland)</i> — Room 16 (First Floor)4. Bankruptcy and Default — Chair: <i>María Rubio-Misas (University of Malaga)</i> — Room 29 (Second Floor)
11.00-12.00	Plenary Session I — Paraninfo <p><i>Invited speech by Stavros A. Zenios, University of Cyprus</i></p> <p>Title: “Risk management for sovereign debt: optimal restructuring on contingent contracts?”</p>
12.00-13.30	Lunch — Main Hall
13.30-15.00	Parallel Session II <ol style="list-style-type: none">5. Financial Intermediaries and Loan Markets — Chair: <i>Olivier de Bandt (Autorité de Contrôle Prudentiel et de Résolution, ACPR)</i> — Room 13 (First Floor)6. Systemic Risk, Contagion and SIFIs — Chair: <i>Mikhail V. Oet (Federal Reserve Bank of Cleveland & Case Western Reserve University)</i> — Room 14 (First Floor)7. Stock Market Volatility and High Frequency Trading — Chair: <i>Paola Zerilli (University of York)</i> — Room 16 (First Floor)8. Corporate Governance and Internal Control — Chair: <i>Estefania Santacreu-Vasut (ESSEC Business School and THEMA)</i> — Room 28 (Second Floor)9. Financial Markets and Risk — Chair: <i>Alejandro Fernández Cerezo (Liberbank)</i> — Room 29 (Second Floor)
15.00-15.30	Coffee Break — Main Hall
15.30-17.00	Parallel Session III <ol style="list-style-type: none">10. Risk Taking and Risk Management I — Chair: <i>Gaganis Chrysovalantis (University of Crete)</i> — Room 21 (Second Floor)11. Asset Pricing and Derivatives — Chair: <i>Michael Doumpos (Technical University of Crete)</i> — Room 22 (Second Floor)12. Portfolio Management I — Chair: <i>Anmar Al Wakil (University of Paris-Dauphine, PSL Research University)</i> — Room 23 (Second Floor)13. Energy and Other Commodities I — Chair: <i>Olivier Bautheac (University of Strathclyde)</i> — Room 24-B (Second Floor)14. Banking and M&A — Chair: <i>Fotios Pasiouras (University of Portsmouth, UK and Technical University of Crete)</i> — Room 29 (Second Floor)
17.00-17.15	Coffee Break — Main Hall

17.15-18.45	Parallel Session IV
	15. Information and Volatility — Chair: <i>Bertrand B. Maillet (Univ. Paris-Dauphine and Orléans)</i> — Room 21 (Second Floor)
	16. Monetary Policy and Central Banks I — Chair: <i>Diana Posada Restrepo (Liberbank)</i> — Room 22 (Second Floor)
	17. Financial Crises — Chair: <i>Peter Balnaves (IE Business School)</i> — Room 23 (Second Floor)
	18. Mutual Funds and Hedge Funds — Chair: <i>David Feldman (The University of New South Wales)</i> — Room 29 (Second Floor)
19.00-20.30	Cocktail Reception — Garden of the Economics and Business School

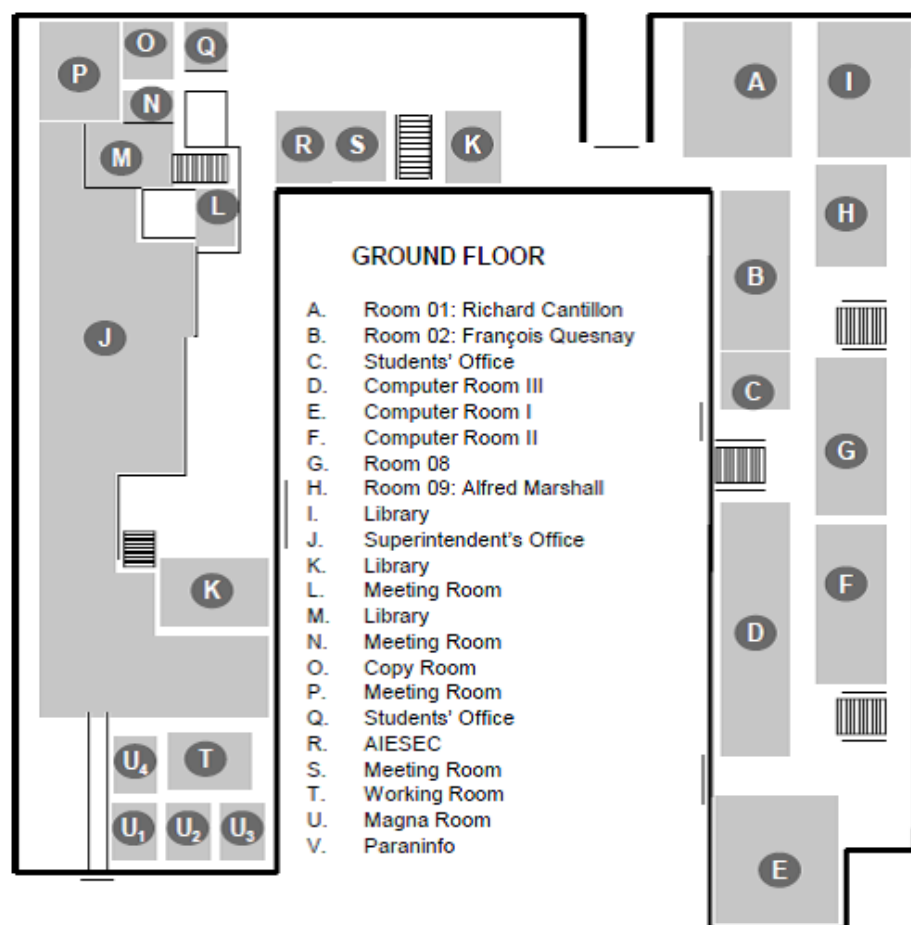
Saturday. June 11, 2016

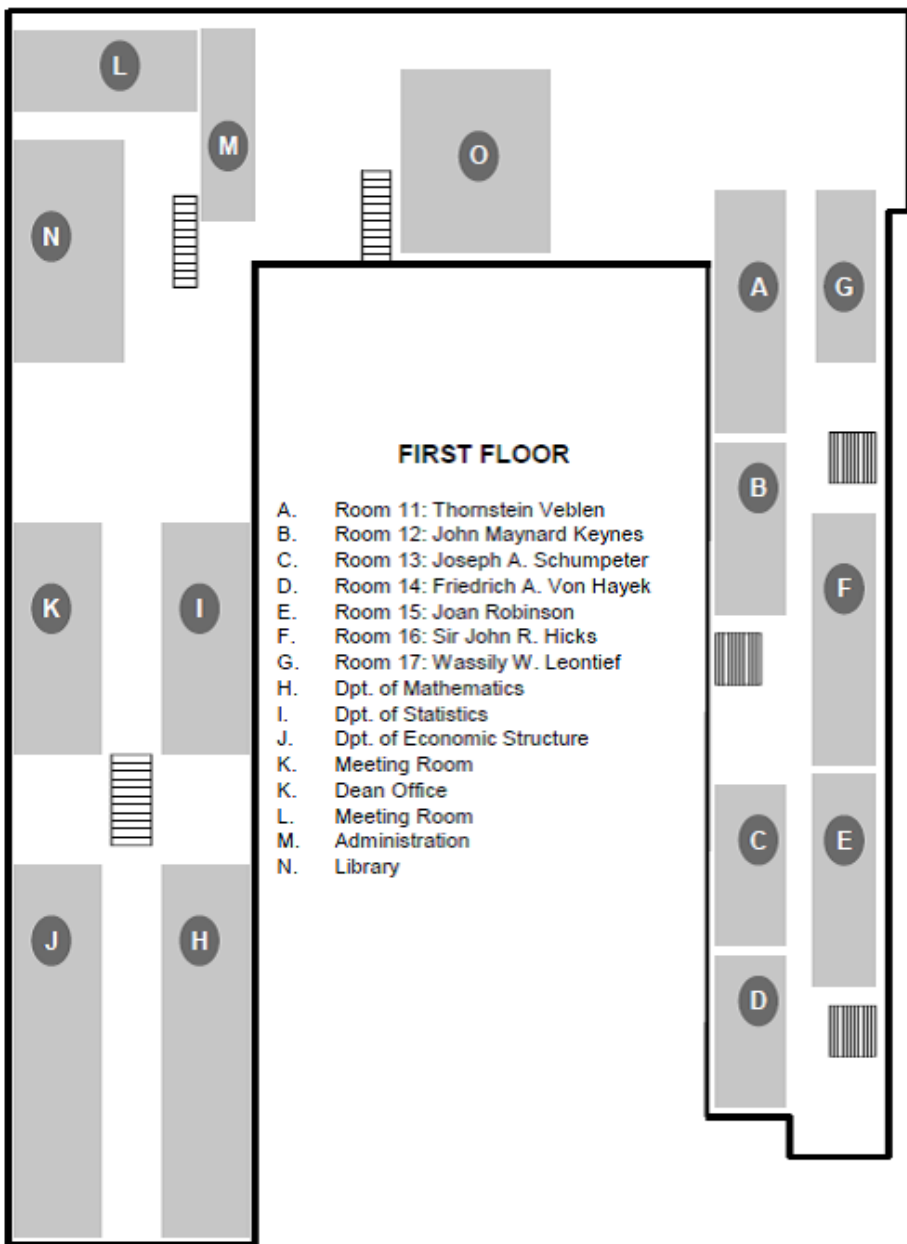
8.00-8.30	Registration and Coffee — Main Entrance
8.30-10.00	Parallel Session V
	19. Risk Taking and Risk Management II — Chair: <i>Giovanni Barone-Adesi (Università della Svizzera Italiana and Swiss Finance Institute)</i> — Room 11 (First Floor)
	20. Financial Markets I — Chair: <i>Giovanni Pagliardi (ESSEC Business School –Paris)</i> — Room 12 (First Floor)
	21. Financial Stability II — Chair: <i>Elisabeth Beckmann (Oesterreichische Nationalbank)</i> — Room 14 (First Floor)
	22. Energy and Other Commodities II — Chair: <i>Floris Laly (Université Catholique de Louvain)</i> — Room 15 (First Floor)
10.00-11.00	Plenary Session II — Paraninfo
	<i>Invited speech by Allen Franklin, Imperial College London and Wharton School of the University of Pennsylvania</i>
	Title: “The Origins of Systemic Risk”
11.00-11.30	Coffee Break — Main Hall
11.30-13.00	Parallel Session VI
	23. Banking I — Chair: <i>Jorge Galán (Bank of Spain)</i> — Room 11 (First Floor)
	24. Sovereign Risk — Chair: <i>Christian Buschmann (Frankfurt School of Finance & Management)</i> — Room 12 (First Floor)
	25. Systemic Risk and Macro-Prudential Regulation — Chair: <i>Necmi Avkiran (University of Queensland)</i> — Room 14 (First Floor)
	26. Bank Lending Conditions — Chair: <i>Alfredo Martín-Oliver (University of Balearic Islands)</i> — Room 15 (First Floor)
13.00-14.15	Lunch — Main Hall
14.15-15.45	Parallel Session VII
	27. Risk Taking and Risk Management III — Chair: <i>Rodríguez-Monroy (Technical University of Madrid)</i> — Room 11 (First Floor)
	28. Portfolio Management II — Chair: <i>Husaini Said (Royal Holloway, University of London)</i> — Room 12 (First Floor)
	29. Financial Markets II — Chair: <i>Stavros A. Zenios (University of Cyprus)</i> — Room 14 (First Floor)
	30. Banking II — Chair: <i>Iftekhhar Hasan (Fordham University and Bank of Finland)</i> — Room 15 (First Floor)

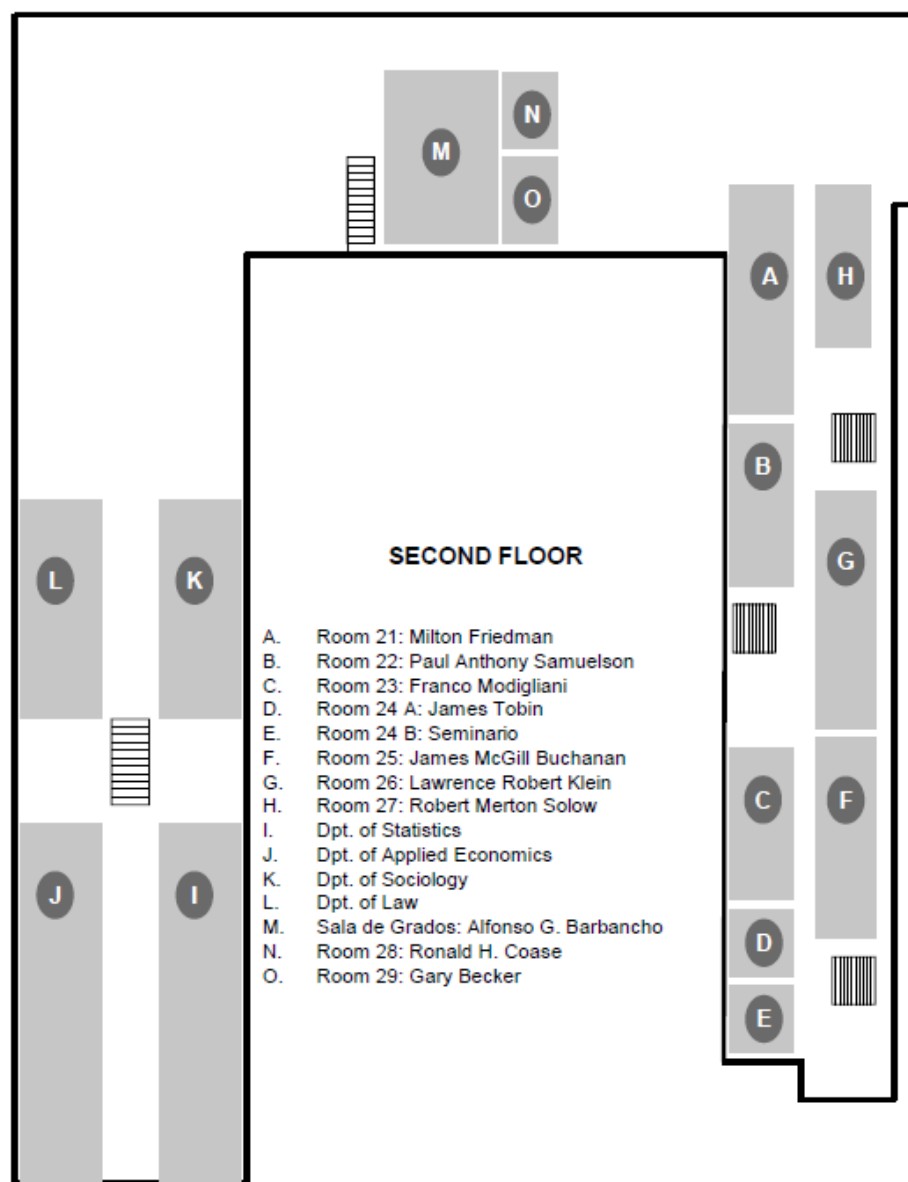
15.45-16.00	Coffee Break — Main Hall
16.00-17.00	Plenary Session III — Paraninfo <i>Invited speech by Arnoud Boot, University of Amsterdam and the Amsterdam Center for Law & Economics.</i> Title: "Finance and society: What is the new equilibrium?"
17.10-18.40	Parallel Session VIII 31. Capital Structure and Corporate Finance I — Chair: <i>Mselmi Nada (Université d'Orléans & CNRS)</i> — Room 11 (First Floor) 32. Performance and Efficiency I — Chair: <i>Antonio Alvarez-Pinilla (University of Oviedo & Liberbank)</i> — Room 12 (First Floor) 33. Systemic Risk — Chair: <i>Consuelo Silva-Buston (University Alberto Hurtado)</i> — Room 14 (First Floor) 34. Capital Regulation and Liquidity — Chair: <i>Claudia Curi (Free University of Bozen-Bolzano)</i> — Room 15 (First Floor)
20.15-22.15	Gala Dinner — Villa Fernanda (Buses will leave at 20.00 from AC Hotel, Calle Cortina del Muelle, 1)

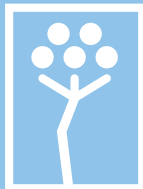
Sunday. June 12, 2016

8.30-9.00	Registration and Coffee — Main Entrance
9.00-10.30	Parallel Session IX 35. Financial Intermediation and Risk — Chair: <i>Stefania P. S. Rossi (University of Cagliari)</i> — Room 11 (First Floor) 36. Risk Taking and Risk Management IV — Chair: <i>Mark Kersenfischer (Deutsche Bundesbank)</i> — Room 12 (First Floor) 37. Capital Structure and Corporate Finance II — Chair: <i>Phong Ngo (Australian National University)</i> — Room 14 (First Floor) 38. Economics of Financial Contracts and Behavioral Finance — Chair: <i>Bill Francis (Rensselaer Polytechnic Institute)</i> — Room 15 (First Floor) 39. Mergers and Acquisitions — Chair: <i>Sailesh Tanna (Coventry University)</i> — Room 16 (First Floor)
10.30-11.00	Coffee Break — Main Hall
11.00-12.30	Parallel Session X 40. Banking III — Chair: <i>Moshe Kim (University of Haifa and NYU, Shanghai)</i> — Room 11 (First Floor) 41. Performance and Efficiency II — Chair: <i>David Tripe (Massey University)</i> — Room 12 (First Floor) 42. Financial Markets and Asset Pricing — Chair: <i>Diana Constanza Restrepo Ochoa (Eafit University & University Carlos III)</i> — Room 14 (First Floor) 43. Monetary Policy and Central Banks II — Chair: <i>Andrea Civelli (University of Arkansas)</i> — Room 15 (First Floor)
12.30-12.45	Closing Remarks — Paraninfo









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