

Joint Conference of the BAFA Corporate Finance and Asset Pricing SIG and the Northern Area Group

InterContinental Hotel Dubai Festival City - Ground floor

Conference Programme V4.1

Day 1 - Wednesday 13th December 2023

Time	<i>Room- Al Ras 3 Hall</i>
8:30 to 9:00	<i>Conference Registration</i>
9:00 to 9:15	<i>Conference Opening</i>
9:15 to 10:15	<i>Keynote Speaker</i> <i>Professor Morten Bennesen</i> <i>Co-Editor of the Journal of Corporate Finance</i>
10:15 to 10:30	<i>Coffee Break</i>

	Room 1 (Al Waha)	Room 2 (Al Khayma)	Room 3 (Al Majlis)
10:30 to 12:00	<p style="text-align: center;">Session 1A; Sustainability Session Chair: Zakaria Boulanouar</p> <p>ESG and Firm Performance: Moderating Role of R&D and Advertising Sardar Ahmad</p> <p>Environmental Perception Strategic Change and Financial Assistance Cailing Li</p> <p>Corporate social responsibility and tax avoidance in the emerging market economy Nesrine Souissi</p>	<p style="text-align: center;">Session 1B; Risk Management Session Chair: James Bowden</p> <p>Intelligent Earth Observation for Fire Risk Analysis and Carbon Credit Buffer Recalibration James Bowden</p> <p>Optimal Level of ESG for Mitigating Default Risk: Unveiling the Non-Monotonic Relationship between ESG and Default Risk Tarsisius Renald Suganda</p> <p>Overview of ChatGPT-based Audit Application Ideas Patterns and Risks Qingyang Zhao</p>	<p style="text-align: center;">Session 1C; Fintech Session Chair: Ahmed Elsayed</p> <p>Covid-19 Pandemic Related Market Volatility Economic Policy Uncertainty and Bitcoin Market & The Impact of Productive Capacity on Carbon Emissions: Evidence from 36 Countries Giray Gozgor</p> <p>Analyzing the interconnectivity between Islamic banks and FinTech and identifying their determinants through evidence gathered from Gulf Cooperative Council (GCC) markets Burcu Kapar</p> <p>Can green (energy-efficient) cryptocurrencies provide any diversification benefits to investors? Portfolio diversification in the wake of climate risks Fahad Ali</p>
12:00 to 1:00	Lunch		

<p>1:00 to 2:30</p>	<p>Session 2A; Sustainability Session Chair: Faozi A. Almaqtari</p> <p>Is ESG a sustainable investment generating return in the longer-term: A market-based analysis Vithanage Krishanthi Ganga Vithana</p> <p>Sustainability of Factors Investing Zhenya liu</p> <p>Investment Challenges in Green Bond Market: Perceived Realities as Evidenced in the UAE Ganga Bhavani</p>	<p>Session 2B; Corporate Finance Session Chair: Arman Eshraghi</p> <p>What Drives Capital Structure Decisions: Managerial Traits or Market Timing? Haitham Al-Zoubi</p> <p>Unveiling the systemic risk puzzle: Measures and determinants of the systemic risk importance of U.S Aktham Maghyreh</p> <p>Systemic Risk and Bank Profitability: Unveiling the Intricate Relationship in the Banking Sector Nikita Sharma</p>	<p>Session 2C; Fintech Session Chair: Abdunnasser Hatemi</p> <p>A Python Module for Determining the Dimension of Optimal Portfolios Using Two Alternative Methods Abdunnasser Hatemi</p> <p>FinTech Inclusion and Bank Stability – Evidence from MENA Countries Kholoud</p> <p>Blessing or Curse? FinTech Adoption and Greenhouse Gas Emission Intensity Wenwen Li</p>
<p>2:30 to 2:45</p>	<p><i>Coffee break</i></p>		

<p>2:45 to 4:15</p>	<p style="text-align: center;">Meet the editors session:</p> <p style="text-align: center;">Professor Brian Lucey Editor in Chief <i>International Review of Financial Analysis, International Review of Economics and Finance</i></p> <p style="text-align: center;">Professor Arman Eshraghi Editor in Chief <i>International Review of Economics and Finance, Senior Editor of Finance Research Letters and the Global Finance Journal</i></p> <p style="text-align: center;">Professor Samuel Vigne Editor in Chief <i>Finance Research Letters</i></p> <p style="text-align: center;">Professor. Jia Liu Co-Editor of the <i>International Journal of Finance & Economics; Associate Editor of British Journal of Management, British Accounting Review and International Review of Financial Analysis</i></p> <p style="text-align: center;">Professor Sabri Boubaker Editor in Chief of the <i>Journal of International Financial Management and Accounting</i></p>		
<p>4:15 to 5:45</p>	<p style="text-align: center;">Session 3A; Financial Modelling Session Chair: Qi Zhang</p> <p style="text-align: center;">Portfolio Construction with News Sentiment using Large Language Model Qi Zhang</p>	<p style="text-align: center;">Session 3B; Sustainability Reporting Session Chair: Muhammad Bilal Farooq</p> <p style="text-align: center;">Firm-Level Climate Change Exposure and Sustainability Reporting Moez Essid and Tarik Bazgour.</p>	<p style="text-align: center;">Session 3C; Corporate Finance Session Chair: Sabri Boubaker</p> <p style="text-align: center;">Carbon emissions and firm value: Does firms' commitment to sustainable development goals matter? Teddy Ossei Kwakye</p>

	<p>Business Cycle Variation in Investor and Manger Sentiment indices Haitham Al-Zoubi</p> <p>On the pricing and hedging in a high volatility CEV-Heston model Youssef El-KHatib</p>	<p>Creating Social and Environmental Value through Integrated Thinking and Reporting Inas Mahmoud Osman Mohamed Hassan</p> <p>Multi-level Analysis of Water Accounting in Water stress countries Khwaja Naveed</p>	<p>The impact of CSR expenditure on dividend policy and firm value: Examining the role of ownership as the intervening variable Neha Gosain</p> <p>Results based management systems and governmentalisation of the state in the context of emerging economies Robert Ochoki Nyamori</p>
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Note: All papers get 30 mins. The presentation is 20 mins, followed by 10 mins for Q&A.

Joint Conference of the BAFA Corporate Finance and Asset Pricing SIG and the Northern Area Group Conference Programme

Day 2 - Thursday 14th December 2023

Time	Room 1 (Al Waha)	Room 2 (Al Khayma)	Room 3 (Al Majlis)	Room 4 (Al Rimal)
8:30 to 10:00	<p>Session 4A; Energy and Commodity Markets Session Chair: Mahmud Qadan</p> <p>Level Slope Curvature of the Sovereign Yield Curve and Commodity Prices Mahmud Qadan</p> <p>Impact of Supply Chain Pressure on Traditional Energy and Metal Markets Ahmed Elsayed</p> <p>Threshold Effects of Energy Prices on MENA's Renewable Energy Development Zakaria Boulanouar</p>	<p>Session 4B; Corporate Finance Session Chair: Zakiya Abdul Samad</p> <p>Foreign Divestment and the Insolvency Risk: Evidence from Nordic Firms Jamshed Iqbal</p> <p>Trend analysis of creators backers and campaigns on reward crowdfunding Zeinab Elrashidy</p> <p>An Alternative Asymmetric GARCH Model: Testing Estimation and an Application to Falling and Rising Abdulnasser Hatemi-J</p>	<p>Session 4C; Banking Session Chair: Robert Ochoki Nyamori</p> <p>Forecasting International Financial Stress: The Role of Climate Risks Rangan Gupta</p> <p>Monetary Policy financial technology and financial stability: Contextual evidence from emerging and developing countries James Atambilla Abugre</p> <p>Relevance of climate risk framework to the banks stability. Empirical study of the banks in the MENA region. Riham Hassan</p>	<p>Session 4D; Fintech Session Chair: Mohamed Shaker Ahmed</p> <p>The Macroeconomics of TechFin Dan Su</p> <p>Cryptocurrency Volatility: A Review, Synthesis, and Research Agenda Mohamed Shaker Ahmed</p> <p>The environmental flipside of digital technologies Khwaja Naveed</p>

<p>10:00 to 10:30</p>	<p>Coffee Break</p>			
<p>10:30 to 12:00</p>	<p>Session 5A; Sustainability Management Session Chair: Muhammad Shafiullah</p> <p>ESG Controversies Geopolitical Risk and Firm Stability: Moderating Effect of Board Characteristics Zeina Samy Hamed Ibrahim Mohamed</p> <p>Environmental Social and Governance (ESG) Performance of Firms in the Era of Conflicts Elnaz</p> <p>Interconnectedness between green cryptocurrency and metals markets: evidence from TVP-VAR model Imran Yousaf</p>	<p>Session 5B; Sustainability Reporting Session Chair: Mayada Youssef</p> <p>Exploring the Role of IIRC Training Programs in Promoting Integrated Reporting Muhammad Bilal Farooq</p> <p>Can accounting practices signal the credibility of sustainability disclosures? An introspection of accounting conservatism Shiljas</p> <p>Does Competition Affect Corporate Waste Management? Louy Badarin</p>	<p>Session 5C; Fintech Session Chair: Sajid Chaudhry</p> <p>Sustainable Fintech Investments in the UAE: Unveiling Investor Preferences and Decision-Making Patterns Zakiya Abdul Samad, Ghassan Jumblat</p> <p>Fintech financing and earnings management around the world Charilaos Mertzanis</p> <p>Commonality in systemic risk across cryptocurrencies Molla Ramizur Rahman</p>	<p>Session 9D; Accounting Implications Session Chair: Faozi A. Almaqtari</p> <p>Proposed Entrance for Measuring Corporate Governance Technicals and Its Impact on Saudi Taxes Ahmad Abdulkareem Mohammad AlHarkan</p> <p>Accounting Comparability and Labor-Related Misconduct Mariem Khalifa</p> <p>Does managerial ability affect debt providers' assessments of R&D investment? Khadija Almaghrabi</p>
<p>12:00 to</p>	<p>Lunch</p>			

1:00				
1:00 to 2:00	<p>Keynote Speaker</p> <p>Professor Emanuele Borgonovo</p> <p>Co-editor-in-Chief of the European Journal of Operational Research</p>			
2:00 to 3:30	<p>Session 6A; Sustainability Session Chair: Khwaja Naveed</p> <p>Beyond Profits: The Role of Concentrated Founder Ownership on ESG Disclosure in the Era of Sustainable Business Shashank Bansal</p> <p>Sustainability Impact Assessment through a Triple Bottom Line lens: a Systematic Literature Review Gitanjali Kaur Mehta</p> <p>CEO Narcissism and the Quality of ESG Reporting - An Empirical Investigation of the Influence of Executives on Strategic Decisions in Large German Companies Jennifer Zeppenfeld</p>	<p>Session 6B; Corporate Finance Session Chair: Mudassar Hasan</p> <p>The Impact of Monetary Policy on Bank Profitability in a Dual Banking Country Mansor Ibrahim</p> <p>Effects of COVID-19 Lockdowns on Mental Wellbeing and Religiosity: A Case of Indonesia Masagus Ridhwan</p> <p>Ownership Structure and Integrated Reporting Quality: Empirical Evidence from An Emerging Market Abdallah A.S. Fayad</p>	<p>Session 6C; Corporate Finance Session Chair: Heba Abou-El-Sood</p> <p>Gender Mandate and Tokenism Concerns: The Role of Women Director Capital on Investor Perception Praveena</p> <p>Climate policy uncertainty and dividend payout Sabrine ayed</p> <p>Environmental Stress and Corporate Investment: Does Financial Development Give the Way to Grow? Mosab I. Tabash</p>	<p>Session 8C; Sustainability – Financial Implications Session Chair: Mohammad Rahaman</p> <p>Creditors at the Gate: Effects of Selective Environmental Disclosure on the Cost of Debt Mohammad Rahaman</p> <p>Do Firms with Major Customers Use More or Less Relative Performance Evaluation in CEO Compensation? Othman Alolah</p> <p>Towards a Sustainable Future: Investigating Gender Disparities in Green Innovations and Their Impacts Heba Abou-El-Sood</p>

<p>3:30 to 4:00</p>	<p><i>Coffee Break</i></p>			
<p>4:00 to 5:30</p>	<p>Session 7A; Sustainability Session Chair: Nourhene Ben Youssef</p> <p>What does it mean to be responsible for Canadian Cannabis firms? Nourhene Ben Youssef</p> <p>The relationship between share repurchases and corporate sustainability in South Africa Gretha Steenkamp</p> <p>Nexus between Technology Climate Policies and the Environment. How can sustainability be achieved? Dr Mudassar Hasan</p>	<p>Session 7B; Accounting Session Chair: Tariq Elrazaz</p> <p>Big Data Analytics and Reshaping of Accounting Profession for Public Interest: Challenges Ahead Humayun Murshed</p> <p>Navigating the Ethical Landscape of AI Adoption in the Saudi Auditing Sector: A Contracts with Western Perspectives Ja Ryong Kim</p> <p>Digitalisation and Control: The Transformation of the Budgetary System of a Public Sector Organisation in Bangladesh Paromita Rakhi</p>	<p>Session 7C; Fintech Session Chair: Omid Sabbaghi</p> <p>DIGITAL TECHNOLOGIES AND FINANCIAL PLANNING: RECENT EVIDENCE Omid Sabbaghi</p> <p>FinTechs BigTechs and diminishing bank franchise values: stakeholder perspectives on a disruptive emerging financial ecosystem Yiannis Anagnostopoulos</p> <p>Climate Change and Riskiness of Fintech and Non-Fintech Firms Sajid Mukhtar Chaudhry</p>	<p>Session 5D; Fintech 2 Session Chair: Rihab Grassa</p> <p>Fintech's Role in Advancing Sustainability: Evidence from the GCC Region Abderazak Bakhouche</p> <p>Unveiling the Veil: Exploring Fintech Disclosure Determinants in Banks' Annual Reports - A View from the UAE Rihab Grassa</p> <p>ESG Integration in Sovereign Credit Ratings: Unveiling Heterogeneity and Temporal Dynamics Sumaira Chamadia</p>
<p>6:30 to 8:30</p>	<p><i>Gala Dinner: Al Faris Cruise Dinner</i> <i>2 minutes walking distance from the conference location.</i></p>			

Joint Conference of the BAFA Corporate Finance and Asset Pricing SIG and the Northern Area Group
Conference Programme
Day 3 - Friday 15th December 2023

Time	Room 2 (Al Waha)	Room 3 (Al Khayma)
8:30 to 10:00	<p style="text-align: center;">Session 8A; Corporate Finance Session Chair: Divya Manchanda Manchanda</p> <p style="text-align: center;">The impact of firm-level weather exposure on trade credit Divya Manchanda</p> <p style="text-align: center;">Climate policy uncertainty and corporate default risk Hatem Nasser Alsaïari</p> <p style="text-align: center;">Green Bond Premium Diagnosis: An Interplay of Repayment Obligation Structure Vikram Singh</p>	<p style="text-align: center;">Session 8B; Corporate Governance Session Chair: Faozi A. Almaqtari</p> <p style="text-align: center;">Co-opted boards and financial reporting readability Muhammad Shafiullah</p> <p style="text-align: center;">Decoding the Enigma: Unraveling Behavioral Factors Shaping Muslim Investors' Adoption of Bitcoin as Zakaria Boulanouar</p>
10:00 to 10:30	Coffee Break	
10:30 to	<p style="text-align: center;">Session 9A; Banking Session Chair: Tusharika Mahna</p>	<p style="text-align: center;">Session 9B; Sustainability – Technology Integration Session Chair: Faozi Abduljalil Gazem Almaqtari</p>

<p>12:00</p>	<p>Inclusive Sustainable Growth and Systemic Risk: Evidence from the Banking Sector Tusharika Mahna</p> <p>A Fund Transfer Pricing Model for Emerging Market Banking System: An Approach Towards Sustainable Accounting Sabyasachi Mohapatra</p> <p>The coinsurance effect of diversification and earnings management Feras M. Salama; Hajar Al Mouttaqui</p>	<p>The moderating role of IT governance on the relationship between FinTech and Sustainability performance Faozi Abduljalil Gazem Almaqtari</p> <p>Legal Personality of Artificial Intelligence. Professional Accounts of Capabilities and Challenges Piotr Staszkiwicz</p>
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