

50th NES Research Conference

MAF

April 9, 2022

Saturday, April 9th	
11:00 – 13:00, room vr1	
https://online.nes.ru/ol-vr01 , code: 081190	
Session 1	
Elena Senatorova, Oleg Shibanov	
Daria Duleva	Comparative analysis of client-oriented and classical approaches to the valuation of a Russian commercial bank.
Ekaterina Popova	Analysis of green-labeling effect on borrowing costs.
Daiana Bigali	Difference in key CEO characteristics in Russian private and state-owned enterprises.
Elizaveta Kozhieva	Relationship between Information disclosure of Russian companies and legal reforms.
Georgy Myanko	TBA
Polina Uvarova	The impact of bank default on the structure of interaction of participants in the banking system.
Giulnar Mamedova	Social media influence on stock market: r/wallstreetbets case

11:00 – 13:00, room vr2	
https://online.nes.ru/ol-vr02 , code: 915118	
Session 2	
Alexei Gorjaev, Petr Dorozhkin	
Dmitry Kolomayko	The impact of intellectual capital on companies' performance and sustainable growth.
Artem Konovalov	TBA
Illia Yakushev	Small size E-commerce businesses comparison to traditional and other VC asset classes and their returns.
Sviatoslav Prutian	Determinants of the venture capital investments return: a cross-country study.
Iaroslav Okshin	Venture investments in cleantech startups in developed markets.
Vitaliy Dudik	Comparative industrial analysis of the impact of equity control by private equity and venture capital funds on the efficiency of M&A M&A strategies of companies recently made IPO.
Alisa Dubovik	The influence of private equity funds involvement on the performance of U.S. IPOs.

14:00 – 16:00, room vr3

<https://online.nes.ru/ol-vr03>, code: 300077

Session 3

Vyacheslav Gorovoy, Oleg Shibarov

Evgeniya Pochueva	Research on valuation peculiarities of companies acquired by e-commerce aggregators.
Sergey Ishutin	Expected loss estimation for Russian mortgage loans under IFRS 9.
Vsevolod Skvortsov	TBA
Ivan Zemtín	Relationship between the tier of investor participating in early stages of and future performance of startups in EdTech.
Marsel Almukhametov	TBA
Daniil Selivanov	The analysis of the Influence of regulators on various sectors of the economy and types of property: The evidence from China.
Konstantin Molodykh	Impact of investment choice on secure retirement.

14:00 – 16:00, room vr4

<https://online.nes.ru/ol-vr04>, code: 080389

Session 4

Alexei Gorjaev, Ilya Munerman

Artemii Sosnovskikh	The impact of shareholders' activism on financial market indicators.
Dmitry Pokidov	Impact of changes in insider positions on changes in fund positions.
Vladislav Kustov	Insights from the graph analysis based on institutional investors positions data and trading strategies testing
Sandugash Boranbayeva	ESG and stock returns explanation.
Sofia Samofal	The impact of publication of the Fama-French five-factor asset pricing model on alpha and beta coefficients.
Mihail Medvedi	Market return forecasting with Term Spread Low Frequency component.
Nikolay Trushnikov	Classification of American public companies by insider trading policies and analysis of investment strategies on its basis.

16:00 – 18:00, room vr5

<https://online.nes.ru/ol-vr05>, code: 223065

Session 5

Carsten Sprenger, Sergey Syntulsky

Kirill Kurakin	Risk management strategies on Brent Oil futures market.
Gleb Buzanov	Application of the Industry taxonomy of Russian companies.
Vladimir Repetskiy	Formation of investment strategy based on the relationship between CDS spread and company equity.
Polina Mironova	Opened capital markets as a reason for differences in factors affecting long-term IPO returns on developed and emerging markets.

Aisen Andreev	Carbon Risk and the Cross-Section of Returns in Developed Markets.
Elizaveta Dudina	Assessment of the impact of compliance with ESG standards on companies' cost of capital.
Arina Link	Does effective ESG disclosure reduce the cost of debt? Evidence on ESG and cost of debt link.

<p>17:00 – 19:00, room vr6</p> <p>https://online.nes.ru/ol-vr06, code: 555917</p>	
<p>Session 6</p> <p>Olga Kuzmina, Dmitry Alpin</p>	
Anna Kraeva	Impact of different types of institutional investors on ESG ratings: Evidence from the FTSE Index.
Ekaterina Lobanova	Impact of country-specific characteristics on corporate ESG performance.
Alexander Timofeev	The effect of capital market characteristics and company performance on the VC backed IPOs underpricing.
Andrey Yatsenko	The impact of Covid-19 and vaccination dynamics against this virus on Chinese outbound FDI, taking into account industry specifics.
Anna Botova	The influence of the director's characteristics on the company's financial activities and the disclosure of ESG indicators.
Nikita Plotnikov	TBA