Artigos aceitos - XX Encontro Brasileiro de Finanças
Accepted articles for the XX Brazilian Finance Meeting

Derivativos e Risco ***Derivatives and Risk***	
Título ***Title***	**Autor e co-autor(es)** ***Authors***
Closed-Form Expressions for Pricing Multi-Asset Options with Hyperplane Barriers	Jack Baczynski, Estevão Rosalino Junior
Modelagem da Evolução Dinâmica do Skew de Volatilidade Implícita de Opções via Filtro de Kalman	Fernando Gouveia Passos, Afonso de Campos Pinto
Exchange Rates and Binary Political Events	Pedro Henrique Moravis Venturi, Alex Luiz Ferreira

Econometria e Métodos Numéricos em Finanças ***Econometrics and Numerical Methods***	
Título ***Title***	**Autor e co-autor(es)** ***Authors***
Precificação de Ativos via Machine Learning: Uma extensão de métodos lineares esparsos	Márcio Poletti Laurini, Caio de Angelis Nascimento
Regime switching volatility models for cryptocurrencies Value-at-Risk forecasting	Leandro Maciel
Financing R&D in Emerging and Developed Economies: Does Liquidity and Credit Market Matter?	Karine Teixeira Borri, Aquiles Elie Guimarães Kalatzis
Foreign Exchange Interventions and Covered Interest Parity Deviations	DANIEL MALVEZZI DOINE, MÁRCIO GARCIA
Time Series Momentum predictability viaDynamic Bayesian Learning	Bruno do Prado Costa Levy
A Machine Learning Factor-Based Interpretation for the Bond Risk Premia in U.S.	Caio A. Vigo Pereira
Distribuição de Perda Agregada em Modelos de Crédito: Análise Comparativa do Algoritmo Recursivo de Panjer e o Método de Aproximações Ponto de Sela.	André Nunes Maranhão
Betting on conditional alphas	Valentina Corradi, Walter Distaso, Marcelo Fernandes, Asger Lunde
Equity Premium Prediction with Diffusion-Index Model, Machine Learning and Text Data	Luiz Renato Lima, Lucas Lùcio Godeiro
Saving Markowitz: A Risk Parity approach based on the Cauchy Interlacing Theorem	Fernando Fernandes Neto, Rogério Oliveira de Deus, Rodrigo de Losso da Silveira Bueno, Angelo Jonathan Diaz Soto, Pedro Delano Cavalcanti
Minimum Discrepancy Risk-Neutral Measures and Asset Prices in Incomplete Markets	Gustavo Bulhoes Carvalho da Paz Freire, Caio Ibsen Kleinman Rodrigues de Almeida
Determinantes do capital gains overhang no mercado brasileiro de ações	Rodrigo Abbade da Silva, Newton Carneiro Affonso da Costa Junior, Marcus Vinícius Andrade de Lima, Paulo Sérgio Ceretta

Finanças Corporativas *Corporate Finance*	
Título *Title*	**Autor e co-autor(es)** *Authors*
The relationship between economic policy uncertainty and corporate leverage: Evidence from Brazil	Lucas Allan Diniz Schwarz, Flávia Zóboli Dalmácio
Concentração bancária e seus efeitos sobre as micro e pequenas empresas no Brasil	Tyago Oliveira do Carmo, Gervásio Ferreira Santos
Cyclicality of Local Credit Markets and Monetary Policy Transmission	Luiz Claudio Sacramento
Cash holdings and profitability of banks in developed and emerging markets	Gláucia Fernandes, Layla Mendes, Rodrigo Leite
Banks' Balance Sheet Management as a Bargaining Tool: Evidence from Union Strikes	Weichao Wang
The Outcome versus Substitute Models of Dividends: a change in minority shareholder protection	Ricardo Brito, Paulo Sergio Ribeiro, Antonio Sanvicente
Do Hedging and Speculation with Foreign Exchange Derivatives Affect Stock Market Returns in Brazil?	Fernando Oliveira
Bank loan forbearance: evidence from a million restructured loans	Frederico A. Mourad, Rafael F. Schiozer, Toni R. E. dos Santos
RISK-TAKING, RULE-TAKING AND INVESTMENT-CASH FLOW SENSITIVITY	Michael Espindola Araki, Henrique Castro Martins

Investimentos *Investments*	
Título *Title*	**Autor e co-autor(es)** *Authors*
Investor Attention and Volatility Asymmetry: Evidences of the Ostrich Effect in the Brazilian Stock Market	Marcelo Guzella, Henrique Castro
Criptomoedas: avaliação da sensibilidade dos retornos em relação ao mercado	Ricardo S. Tavares, João F. Caldeira, Gerson S. Raimundo Junior
Can Fake News Impact the Stock Market? Evidence From Politicians' Statements	Matheus Moura
Individual Lenders' Reaction to a Ponzi Scheme Scandal: Evidence from the Chinese P2P Lending Market	We Geng Cheng, Rodrigo de Oliveira Leite, Fabio Caldieraro
Skin in the game and credible signaling in securitization: evidence from Brazil	Mariana Oreng, Richard Saito