

ARTIGOS ACEITOS PARA APRESENTAÇÃO NO 23º EBFIN

Área Temática	ID	Título	Autor(es)
Asset pricing, investments, and Derivatives	274398	Which (Nonlinear) Factor Models?	Caio Almeida, Gustavo Freire
Asset pricing, investments, and Derivatives	274399	Demand in the Option Market and the Pricing Kernel	Caio Almeida, Gustavo Freire
Asset pricing, investments, and Derivatives	274400	Tail risk and asset prices in the short-term	Caio Almeida, Rene Garcia, Gustavo Freire, Rodrigo Hizmeri
Asset pricing, investments, and Derivatives	274816	Dissecting retail, institutional, and foreign buy-sell imbalances	Pedro Piccoli
Asset pricing, investments, and Derivatives	275275	Market Reaction to Debt Renegotiations: Evidence From Brazil	João Paulo Augusto Eça, Tatiana Albanex
Asset pricing, investments, and Derivatives	275807	Critérios de Decisão de Investidores em Equity Crowdfunding no Brasil - Um Experimento de Análise Conjunta Baseada em Escolhas	Valerio M Dallolio, William Edi Junior
Asset pricing, investments, and Derivatives	275961	Asset Pricing and Re-Sale in Networks	Gabriela Stockler
Asset pricing, investments, and Derivatives	276364	The Determinant Factors of Hedging and Speculation with Foreign Exchange Derivatives of Brazilian Private Firms	Fernando Nascimento de Oliveira
Asset pricing, investments, and Derivatives	276433	Using High-Frequency Data to Price Financial Assets: A Systematic Review Abstract	Joao Vitor de Mattos, Eli Hadad Junior
Asset pricing, investments, and Derivatives	276817	Missing Data in Asset Pricing Panels	Michael Weber

Asset pricing, investments, and Derivatives	277187	The Quest for Alpha in Equity Gamma	Rogério de Deus Oliveira
Asset pricing, investments, and Derivatives	277251	Does price efficiency improve portfolio allocation? An empirical evidence for cryptocurrencies	Eduardo Amorim Vilela de Salis, Leandro dos Santos Maciel
Asset pricing, investments, and Derivatives	277532	How Likely is the Investment of a Venture Capital Firm in a Latin American Country? Machine Learning Models Based on Experience, Distances and Network Features	Marcelo Guzella, Felipe Buchbinder
Asset pricing, investments, and Derivatives	277665	Calculating the Risk Premium and Extracting Information from Financial Instruments using the Theory of Expectations and a Prediction Model of the TSIR	Ailton Cassettari, Jose R. N. Chiappin, Rafael M. Antonio
Asset pricing, investments, and Derivatives	277676	{Observations and Inferences About the Fixed Cost in Protective Put Strategy	Thiago Wanderley Macedo Neves de Almeida, Vinicio de Souza e Almeida
Asset pricing, investments, and Derivatives	277717	Asymmetric Violations of the Spanning Hypothesis	Raul Guarini Riva
Asset pricing, investments, and Derivatives	277721	Arbitrage pricing through risk measures	Luiz Carlos de Araújo Júnior, Marcelo Brutti Righi
Asset pricing, investments, and Derivatives	277752	10 Anos de Risco e Retorno dos Fundos Imobiliários no Brasil	Fernando Siqueira dos Santos
Asset pricing, investments, and Derivatives	277789	Can uncertainty signals from the policy-maker infer stock market crises in Latin America?	Leonardo Brioschi
Asset pricing, investments, and Derivatives	279478	Information Leakage from Short Sellers	Fernando Chague, Bruno Giovannetti, Bernard Herskovic
Asset pricing, investments, and Derivatives	279637	Limits to Myopic Loss Aversion and Learning	Marcleiton Ribeiro Morais, Camila Schoti, José Guilherme de Lara Resende, Benjamin Miranda Tabak
Asset pricing, investments, and Derivatives	279642	Estimating implied volatility surfaces using Bayesian splines under shape restrictions	Guilherme Piantino
Asset pricing, investments, and Derivatives	279759	Avaliação por Opções Reais de Incentivos para Investimento em Infraestrutura à luz da Lei da Relicitação e Metodologias de Indenização	Katia Rocha, Naielly Lopes Marques
Asset pricing, investments, and Derivatives	279779	Hedge Fund Investment: Optimal Portfolios with Regime-Switching	Alfonso Valdesogo, Andréas Heinen
Asset pricing, investments, and Derivatives	279809	Corporate Bonds Distress and FOMC Announcement Returns	Tommaso Baglioni, Ruy M. Ribeiro

Asset pricing, investments, and Derivatives	279843	Tuning the FMMSABR for RFR caplets	Marcelo Taipe
Asset pricing, investments, and Derivatives	279851	Lottery Stocks in Brazil: Analyzing Return on Betting	Gabriel Sifuentes Rocha
Asset pricing, investments, and Derivatives	279873	Shedding Light on the Causes for Reaching for Yield Evidence From an Emerging Country	Thiago Cyfer Goularte
Asset pricing, investments, and Derivatives	279916	The influence of global uncertainty and financial shocks and domestic sovereign risk shock on the term structure of interest rate and its components - the case of Brazil	Mauro Sayar Ferreira, Joice Marques Figueiredo
Asset pricing, investments, and Derivatives	279937	Currency Returns and Fundamental Sources of Risk	GIULIANO DE QUEIROZ FERREIRA, Alex Ferreira, Miguel Leon-Ledesma, Rory Mullen
Asset pricing, investments, and Derivatives	279949	Efficiency-based index tracking optimization model	Eduardo Tondo Pian, Leonardo Riegel Sant Anna
Asset pricing, investments, and Derivatives	279951	Assistant Professor of Finance	Alex Ferreira, Miguel León-Ledesma, Giuliano de Queiroz Ferreira, Rory Mullen
Asset pricing, investments, and Derivatives	280729	Precificação internacional de ativos: uma análise empírica (2009-2019)	LUCAS SOUSA MARTINS, Hélio de Sousa Ramos Filho ²
Asset pricing, investments, and Derivatives	281105	Improving realized volatility forecasts using news flow	Murilo Andre Peres Pereira, Marcelo Fernandes
Asset pricing, investments, and Derivatives	281396	Probability Weighting for Decision Under Ambiguity	Thiago Cyfer Goularte, Rodrigo De Losso da Silveira Bueno
Asset pricing, investments, and Derivatives	281421	Inelastic Markets and Fund Flows	Nelson Camanho, Alan De Genaro, Pedro Saffi, André Silva
Asset pricing, investments, and Derivatives	281434	Closing call auction: Uma análise das negociações ao redor desse instrumento na B3 no período de 2021 a 2023	Marcel dos Santos Cabral, Ivan Ricardo Gartner
Corporate Finance, Intermediation, and Banking	275272	An Empirical Analysis of the Determinants of Debt Renegotiation in Brazilian Public Companies	João Paulo Augusto Eça, Tatiana Albanez
Corporate Finance, Intermediation, and Banking	275465	Information Sharing, Access to Finance, Loan Contract Design, and the Labor Market	Thorsten Beck, Patrick Behr, Raquel de Freitas Oliveira
Corporate Finance, Intermediation, and Banking	275959	A Novel Approach for Simulating Loss Distribution and Optimal Capital Requirement	Wesley Augusto de Freitas Borges

Corporate Finance, Intermediation, and Banking	276155	Debt Accumulation of Poor CCT Beneficiary Households: Evidence from Brazil using a novel rich administrative dataset	Felipe Goulart Tomkowski
Corporate Finance, Intermediation, and Banking	276916	Does Loan Portability Promote Competition?	Amanda Miranda Fantinatti, Marco Bonomo, Tiago Cavalcanti, Fernando Chertman
Corporate Finance, Intermediation, and Banking	276947	Labor market shaping corporate finance decisions: when workers and firms borrow from the same bank	Theo Cotrim Martins, Rafael Schiozer, Frederico Mourad
Corporate Finance, Intermediation, and Banking	277179	The Real Costs of Washing Away Corruption: Evidence from Brazil's Lava Jato Investigation	Luiz Moura, Lars Norden, Ricardo Schechtman, Claudio Ferraz
Corporate Finance, Intermediation, and Banking	277278	Como as cooperativas de crédito afetam a rentabilidade dos bancos comerciais brasileiros?	Alexandre Schwinden Garcia, André Lucas Moreira Gonzaga
Corporate Finance, Intermediation, and Banking	277499	BEYOND THE DEBTORS' EDGE: AN ANALYSIS OF BANKRUPTCY SPILLOVER EFFECTS ON CORPORATE CREDITORS	Gustavo Henrique de Oliveira Amaral, Roy Martelanc
Corporate Finance, Intermediation, and Banking	277544	Banks' Physical Footprint and Financial Technology Adoption	Jose Renato Haas Ornelas, Lucas Mariani, Bernardo Ricca
Corporate Finance, Intermediation, and Banking	277699	The Labor Effects of Judicial Bias in Bankruptcy	FLAVIO MORAES, ALOISIO ARAUJO, RAFAEL FERREIRA, JACOPO PONTICELLI, SPYRIDON LAGARAS
Corporate Finance, Intermediation, and Banking	277728	The Political Economy of Bank Cash Holdings	Rodrigo de Oliveira Leite, Layla dos Santos Mendes, Ícaro Corlaiti Nascimento
Corporate Finance, Intermediation, and Banking	277810	Performance ESG e risco de dificuldades financeiras antes e durante a pandemia de COVID-19	Priscilla Pinto da Fonseca, Lucas Ayres Barreira de Campos Barros, Francisco Prezoto Neto

Corporate Finance, Intermediation, and Banking	279459	Systemic Risk Measures and Optimal Capital Requirement	Wesley Augusto de Freitas Borges
Corporate Finance, Intermediation, and Banking	279760	Store of value or speculative investment? Market reaction to corporate announcements of cryptocurrency acquisition	André Dias Gimenes, Jéfferson Colombo, Imran Yousaf
Corporate Finance, Intermediation, and Banking	279852	Anúncios de Oferta de Debêntures com Abordagem MGARCH: Análise da Reação do Mercado Brasileiro no Período de 2012 a 2022	Arthur de Brito Baldini, Ivan Ricardo Gartner
Corporate Finance, Intermediation, and Banking	279883	Is default risk affected by the debt structure of Brazilian firms?	ALBERTO GRANZOTTO, Igor Bernardi Souza, Guilherme Kirch, Wilson Toshiro Nakamura
Corporate Finance, Intermediation, and Banking	279911	The consequences of index membership for financial statement conservatism	F. Henrique Castro, Verônica Santana, Claudia Yoshinaga
Corporate Finance, Intermediation, and Banking	279914	Cash Holdings and Collateral Value. Evidence from a Natural Experiment	MARCELO DANIEL ARAUJO ERMEL
Corporate Finance, Intermediation, and Banking	279926	Do bank resolution reforms reduce banks' equity capital implicit subsidy	Lucas N. C. Vasconcelos, Rafael F. Schiozer, Emanuela Giacomini
Corporate Finance, Intermediation, and Banking	279943	Underpricing: Um estudo dos Initial Public Offerings (IPO) durante a pandemia da Covid-19 no mercado brasileiro	Felipe Kenith Koza, Verônica de Fátima Santana
Corporate Finance, Intermediation, and Banking	279946	IFRS Adoption, financial development and efficient capital allocation: Evidence from a structural investment model	Verônica de Fátima Santana
Corporate Finance, Intermediation, and Banking	279964	Measuring Firms Investment Plans: A text-based analysis	Gustavo Correia Xavier
Corporate Finance, Intermediation, and Banking	280415	Bond Losses in Post-Auction Resale Markets and Systemic Risk	Klenio Barbosa, Dakshina G. De Silva, Liyu Yang, Hisayuki Yoshimoto
Corporate Finance, Intermediation, and Banking	280880	Financial Networks and Systemic Risk: optimal regulation decisions	Wagner Eduardo Schuster

Corporate Finance, Intermediation, and Banking	281035	Kamikazes in Public Procurement	Dimas Mateus Fazio, Alminas Zaldokas
Corporate Finance, Intermediation, and Banking	281167	Inclusão Financeira: um caminho para redução da pobreza?	Paulo Domingos da Silva Matos, Erik Alencar de Figueiredo
Corporate Finance, Intermediation, and Banking	281212	Os efeitos da composição e da dinâmica de grupos de investidores no sucesso das startups	Emanuela de Paula, Marcia Juliana d'Angelo, Danilo Soares Monte-mor
Corporate Finance, Intermediation, and Banking	281261	Firms' Ownership Characteristics and Performance: Evidence from Brazil	Dante Mendes Aldrighi, Alessandro Vinícius Marques de Oliveira
Corporate Finance, Intermediation, and Banking	281391	Evasive Shareholder Meetings, Meeting Announcement Lag, and Stock Price Crash Risk	Lucas Allan Diniz Schwarz, Nayana Reiter, Flávia Zóboli Dalmácio
Corporate Finance, Intermediation, and Banking	281440	The determinants of domestic and foreign cash holdings: an empirical investigation	Aviner Augusto Silva Manoel, Marcelo Botelho da Costa Moraes
Corporate Finance, Intermediation, and Banking	281520	Time Trumps Quantity in the Market for Lemons	William Fuchs, Piero Gottardi, Humberto Moreira
Econometrics and Numerical Methods	274839	Estimating time-varying factors' variance in the string term structure model with stochastic volatility	THIAGO RAMOS
Econometrics and Numerical Methods	275741	Does portfolio resampling really improve out-of-sample performance? evidence from the Brazilian market.	André Oliveira, Carlos Trucios, Pedro L. Valls Pereira
Econometrics and Numerical Methods	276753	Fiscal Multipliers in Brazil through the MIDAS Lens	Renan Santos Alves, Andreza Palma
Econometrics and Numerical Methods	277341	Revisiting Volatility Tail Codependency in Cryptocurrency Markets	João Pedro Malim Franco, Pedro Luiz Paolino Chaim
Econometrics and Numerical Methods	277369	The effects of Brazilian Central Bank Communication on the Yield Curve	Cássio Roberto de Andrade Alves, Márcio Poletti Laurini

Econometrics and Numerical Methods	277538	Inflation Forecasting using Unstructured Data: The Benefits of News-based Indexes	Gilberto Boaretto, Marcelo Fernandes, Marcelo C. Medeiros, Thiago Milagres
Econometrics and Numerical Methods	277568	On the Estimation of Asymmetric Long Memory Stochastic Volatility Models	Omar Abbara, Mauricio Zevallos
Econometrics and Numerical Methods	277600	A machine learning-based analysis on the causality of financial stress in banking institutions	João Gabriel de Moraes Souza, Daniel Tavares de Castro, Yaohao Peng, Ivan Ricardo Gartner
Econometrics and Numerical Methods	277687	Climate Risk: The impacts of temperature shocks in Brazilian Market	Adriano Barasal Morales, Márcio Poletti Laurini, Anton Vrieling
Econometrics and Numerical Methods	277711	Competition and Efficiency in Procurement Auctions: Evidence from a million Brazilian auctions	Rodrigo de Oliveira Leite, Bernardo Spitz Paiva, Luiz Claudio Sacramento
Econometrics and Numerical Methods	277720	Mitigating the choice of the duration in DDMS models through a parametric link	Fernando Henrique de Paula e Silva Mendes, Douglas Eduardo Turatti, Guilherme Pumi
Econometrics and Numerical Methods	277735	Modelagem de volatilidade estocástica via aproximações de Laplace aninhadas integradas: uma extensão multifatorial e multivariada	João Pedro Coli de Souza M. Nacinben, Marcio Poletti Laurini
Econometrics and Numerical Methods	279412	OIL PRICE FORECAST: A COMPARISON BETWEEN ARIMA, LSTM AND ARIMA-LSTM MODELS	Cássio Nunes dos Anjos, Cássio da Nóbrega Besarria, Rennan Kertlly de Medeiros, Diego Pitta de Jesus, Hyolitta Adrielle Costa de Araújo
Econometrics and Numerical Methods	279617	Realized Multivariate GARCH with Factors	Murilo Getlinger Coelho
Econometrics and Numerical Methods	279850	What events matter for exchange rate volatility ?	Igor Ferreira Batista Martins, Hedibert Freitas Lopes
Econometrics and Numerical Methods	279863	Valor Justo de Carried Interest de Fundos de Investimento	MARCUS DA COSTA MORAES
Econometrics and Numerical Methods	279897	The correct title is 'Sources of performance improvement in global pollution elimination fund: A learning progressions hypothesis	David Grover, Claudio Lucinda

Econometrics and Numerical Methods	279901	Risk forecasting comparisons in decentralized finance: An approach in constant product market makers.	Lucas Mussoi Almeida, Marcelo Scherer Perlin, Fernanda Müller
Econometrics and Numerical Methods	279922	Decomposition of the nominal and real yield curve, term premium dynamics, and inflation forecast in Brazil	Werley da Costa Cordeiro, João Frois Caldeira
Econometrics and Numerical Methods	279935	Exploring efficient price between prices of Ethereum and Gold	Diogo de Prince, Pedro L. Valls Pereira, Emerson Fernandes Marçal
Econometrics and Numerical Methods	279953	Análise de Sentimento no Twitter e sua Influência no Mercado Financeiro: Um Estudo de Caso do Índice IBOVESPA	Elvira Helena Oliveira de Medeiros, Diego Pitta de Jesus, Lucas Lucio Godeiro, Andressa Lemes Proque
Econometrics and Numerical Methods	279974	Forecasting The Yield Curves Using Macroeconomics Expectations and Time-Varying Volatility	GUILHERME VALLE MOURA, João Frois Caldeira, Werley Cordeiro
Econometrics and Numerical Methods	281254	Labor market and systemic risk: a network-based approach	Michel Alexandre, Thiago Christiano Silva
Econometrics and Numerical Methods	281269	Exploring time-varying efficient price between prices of Ethereum and Gold	Diogo de Prince, Emerson Fernandes Marçal, Pedro L. Valls Pereira
Econometrics and Numerical Methods	281398	IS MONETARY POLICY NEUTRAL IN RELATION TO STOCK RETURNS AND/OR VOLATILITY?	Joilson Giorno, Adilson Padovan Junior, Isadora Abila Tarosso
Econometrics and Numerical Methods	281458	Bayesian workflow for term structure modeling	Thomas Martins