

1. Record Nr.	UNINA9910299659903321
Titolo	Contemporary Trends and Challenges in Finance : Proceedings from the 3rd Wroclaw International Conference in Finance // edited by Krzysztof Jajuga, Hermann Locarek-Junge, Lucjan T. Orłowski
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Springer, , 2018
ISBN	3-319-76228-1
Edizione	[1st ed. 2018.]
Descrizione fisica	1 online resource (xiii, 251 pages)
Collana	Springer Proceedings in Business and Economics, , 2198-7246
Disciplina	332
Soggetti	Corporations—Finance Business enterprises—Finance Bank marketing Macroeconomics Economics, Mathematical Corporate Finance Business Finance Financial Services Macroeconomics/Monetary Economics//Financial Economics Quantitative Finance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references.
Nota di contenuto	Part I: Econometrics of Financial Markets -- Information Asymmetry, Liquidity and the Dynamic Volume-Return Relation in Panel Data Analysis -- Density forecasts of emerging markets' exchange rates using Monte Carlo simulation with regime switching -- Determination of the own funds requirements for the risk of binary options -- Part II: Stock Market Investments -- Relationships between returns in EU equity markets in 2005-2016: implications for portfolio risk diversification -- The relationships between beta coefficients in the classical and downside framework: Evidence from Warsaw Stock Exchange -- Intraday Trading Patterns on the Warsaw Stock Exchange -- Testing Stability of Correlations between Liquidity Proxies Derived from Intraday Data on the Warsaw Stock Exchange -- Validating

Downside Accounting Beta: Evidence from the Polish Construction Industry -- Part III: International Finance -- Application of S-curve and modified S-curve in transition economies' GDP forecasting. Visegrad Four countries case -- Financialization of commodity markets -- Part IV: Banking -- The production or intermediation approach? it matters -- Competitiveness and Concentration of the Banking Sector as a Measure of Banks' Credit Ratings -- Different approaches to regulatory capital calculation for operational risk -- Assessment of Systemic Risk in the Polish Banking Industry -- Contemporary Challenges in the Asset Liability Management -- Part V: Corporate Finance -- Does it pay off to change the CEO? Changes in operating performance - preliminary results -- The capitalistic firm as a system that produces economic and social values -- Corporate cash holdings and tax changes. Evidence from some CEE countries -- Determinants of Capital Structure across European Countries -- Profitability of serial acquirers on the Polish capital market -- Failure Models for Insolvency and Bankruptcy -- Part VI: Personal Finance -- Parental Influence on Financial Knowledge of University Students -- Does Households' Financial Well-being Determine the Levels of Their Sight Deposits under Turmoil?

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Sommario/riassunto

This volume includes a selection of the contributions presented at the Wroclaw conference in Finance, covering a wide range of topics in the area of finance. The articles reflect the extent, diversity and richness of research areas in the field. Discussing both fundamental and applied finance, it offers a detailed analysis of current financial-market problems including specifics of Polish and Central European markets. It also examines the results of advanced financial modeling. These proceedings are a valuable resource for researchers in universities and research and policy institutions, graduate students and practitioners in economics, finance and international economics in both private and government institutions.

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