

Financial Time Series

Dear colleagues!

The St. Petersburg School of Economics and Management, National Research University Higher School of Economics invites you to participate in “**Financial Time Series**” panel of Analytics for Management and Economics Conference 2021.

Time series research has gain an enormous attention in last few decades in every fields. Historical data is very important for any financial research. As it contains important information’s of the variable under study. Any studies related to the financial time series analysis are welcome. The submitted papers should be unpublished technical articles with a substantial novel contribution towards the scope. The topics of interest include, but are not limited to:

- Financial Time series theory
- Financial Time series analysis and forecasting
- Financial Time series modelling
- Financial Time series econometrics
- Financial Time series and Data sciences
- Financial Time series applications

The COVID-19 pandemic has made the changes to the usual conference format; this year conference will be held online via Zoom. Preliminary panel session schedule is available below. To register visit: <https://amec.hse.ru/>.

Track Chairman: *Moinak Maiti, PhD* Co-Chair: *Darko Vukovic, PhD*

Department of Finance, National Research University - Higher School of Economics, SPB

We kindly invite researchers, practitioners, and doctoral students to join our panel session on Wednesday, 22nd September, 2021 at 15:00 (GMT+3) and onwards.

The COVID-19 pandemic has made the changes to the usual conference format; this year conference will be held online via Zoom. Preliminary panel session schedule is available below. We kindly ask to register at <https://amec.hse.ru/expresspolls/poll/399213199.html>

If you have any questions or concerns, please, contact us at amec@hse.ru any time.

Preliminary Schedule

Financial Time Series

September 22, 2021

Time	Paper
15:00 – 16:40 (GMT+3) Session chair: Moinak Maiti Darko Vukovic	<p>Risk Shifting in Hedge Fund and CTA Industry</p> <p><i>Kobra Ahmadpour, and Michael Frömmel*</i></p> <p>Ghent University, Department of Economics, Sint Pietersplein 5-7, 9000 Ghent, Belgium</p>
	<p>A Multi-country comparison of Cryptocurrency vs Gold: Portfolio Optimization through Generalized Simulated Annealing</p> <p><i>Ankit Som*, and Parthajit Kayal</i></p> <p>Madras School of Economics (MSE), Gandhi Mandapam Road, Behind Government Data Centre, Kottur, Chennai 600025, India</p>
	<p>Financial Benefits of Applying Return on Sustainability Investments Methodology to Advance the Power Engineering System in Russia</p> <p><i>Yulia Leevik*, Benedikt Näke, and Iya Churakova</i></p> <p>National Research University-Higher School of Economics, Saint-Petersburg 194100, Russia</p>
	<p>Impact of COVID-19 Pandemic on Stock Market: An Industry Level Analysis</p> <p><i>Muhammadriyaj Faniband*, and Pravin Jadhav</i></p> <p>Institute of Infrastructure, Technology, Research And Management (IITRAM), Near Khokhara Circle, Maninagar East, Ahmedabad, Gujarat 380026, India</p>
16:40 – 17:00	Break
17:00 – 18:40 (GMT+3) Session chair: Moinak Maiti Darko Vukovic	<p>Analyst Recommendations and Investment Strategies: Star and Non-Star Reputation</p> <p><i>Orifjon Kurbonov*</i></p> <p>University of Vaasa, Wolffintie 34, 65200 Vaasa, Finland National Research University-Higher School of Economics, Saint-Petersburg 194100, Russia</p>
	<p>How Much Does Volatility Influence Stock Market Returns? Empirical Evidence from India</p> <p><i>Malvika Saraf*, and Parthajit Kayal</i></p> <p>Madras School of Economics (MSE), Gandhi Mandapam Road, Behind Government Data Centre, Kottur, Chennai 600025, India</p>
	<p>Analysis of The House Price Dynamics in Russia</p> <p><i>Natalia Nikitina*</i></p> <p>Russian Presidential Academy of National Economy and Public Administration (RANEPA), Vernadskogo prospect, 82, 119571, Moscow, Russia</p>
	<p>Bitcoin Price and Electricity Consumption for its Mining: A Granger Causality Approach</p> <p><i>Charumathi Balakrishnan*, and Habeebu Rahman</i></p> <p>Pondicherry University, Chinna Kalapet, Kalapet, Puducherry 605014, India</p>