

# Climate and Finance Conference

## 20<sup>th</sup> September 2024

ICMA Centre



**Henley**  
Business School



National Centre for  
Atmospheric Science  
NATURAL ENVIRONMENT RESEARCH COUNCIL



The 2024 Climate and Finance Conference will take place at the ICMA Centre - Henley Business School on 20th September 2024. The conference aims to bring together researchers, practitioners, and experts in the intersection of climate change and finance.

**Keynote speaker:** Professor Marcin Kacperczyk, Imperial College, London.

**Venue:** ICMA Centre – Henley Business School, Lecture Theatre 150. The event will also be accessible online via [this Teams link](#).

**Time:** Friday 20<sup>th</sup> September 2024, 9:00-13:15 followed by refreshments.

Each presenter will be allocated 20 minutes: 15 minutes for their presentation and 5 minutes for Q&As.

# Programme

9:00-9:05. Introduction - Professor Simone Varotto, ICMA Centre – Henley Business School

9:05-9:15. Welcome by Professor Dominik Zaum, Pro-Vice Chancellor (Academic Planning and Resource)

## Session 1. Chair: Professor Simone Varotto

### Part 1: Climate change and the stock market

9:15-9:35. “Measuring Climate-related and Environmental Risks for Equities” by Emese Lazar and Shixuan Wang.

9:35-9:55. “Climate Change News and Financial Analysts” by Tobias Lauter, Marcel Prokopczuk, Judith Christiane Schneider and Kevin Seebonn.

### Part 2: Climate, biodiversity and firm behaviour

9:55-10:15. “Biodiversity incidents, disclosure and cost of capital” by Miriam Marra, Andrew Urquhart and Hanxiong Zhang.

10:15-10:35. “All dressed up and nowhere to go Climate change exposure and Global M&A” by Shehub Hasan and Yongyi Xue

Coffee break 10:35-10:45

## Session 2. Chair: Professor Len Shaffrey

### Part 3: Green Prosperity and Climate Adaptation

10:45-11:05. “Banks Climate Adaptation Through Lending Capacity” by Samuel Law and Andrea Miglionico

11:05-11:25. “Greening Prosperity Stripes across the Globe” by Alexander Mihailov

### Part 4: Wind and Flood Risk

11:25-11:45. “A simple loss model for European Windstorms” by Dhirendra Kumar

11:45-12:05. “Drowning in Debt? Forbearance Policies and Mortgage Defaults in European Flood Zones” by Monica Billio, Alfonso Dufour, Runhua Pan and Simone Varotto

Coffee break 12:05-12:15

### **Keynote speech 12:15-13:15**

#### **“Carbon Transition Risk”**

Professor Marcin Kacperczyk, Imperial College, London.

13:15-14:00 Refreshments – ICMA Centre lobby