'ResearchToday!' in the Business School

London Centre for Business and Entrepreneurship Research
Research Seminar Programme Autumn 2019, Thursdays, 12-1pm,
room: Interact, School of Business.

'ResearchToday!' is a research seminar series that shows the width of research in the Business School, and is a forum to foster the collaboration and exchange among interested colleagues. We meet weekly during teaching term times.

Interested guests are always welcome, from within or outside of the university! No registration is needed if you are internal, please just join us. If you are external to the University, please just send us an email to let us know you will be joining us, and we will inform our reception desk to expect you. Contact and further information email: busresearch@lsbu.ac.uk

3rd October 2019 (moderator: Dr Carrie Rutherford)

Dr Fatima Affif Chaouche (Visiting Research Academic from University of Science and Technology Houari Boumediene, Algeria): Some applications of invariants of graphs.

Abstract: A graph is a structure amounting to a set of objects in which some pairs are of the objects are in some sense related. The objects are called vertices and each of the related pairs of vertices is called an edge. A graph invariant is a property of graphs that depends only on the abstract structure, not on graph representations such as a particular labeling.
Like many other mathematics disciplines, graph structures are used to model a large number of economics problems, and help to solve difficult situations.

10th October 2019 (moderator: Dr Mark Winter)

Dr Olalekan Aladesanmi: Stock market integration between the UK and the US: Evidence over eight decades.

Abstract: This study investigates how the impact made on stock market integration by macroeconomic determinants such as various measures of convergence and financial volatility, as well as crisis episodes, varies over the period 1935–2015. We gauge how the level of integration between the UK and US stock markets changes across three monetary regimes during this period: pre–Bretton Woods (BW), the BW fixed exchange rate, and the post-BW flexible rates. Our empirical results suggest that integration was strongest under the post-BW regime and weakest under the BW regime. We further demonstrate that stock market integration between the two markets has been driven largely by macroeconomic convergence and financial volatility as well as by crises, especially since the demise of the BW system.

17th October 2019 (moderator: Dr Olalekan Aladesanmi)

Dr Sara Hazikazemi: Normalization of Deviance in the Construction Industry; a Roadmap to Disaster.

Abstract: Organizational factors such as weakness in organizational design and capabilities, optimism bias or strategic misinterpretation play a key role where conflicts, mistakes or disasters occur. Regardless of the reasons behind it, it is the specific problem of teams normalizing unacceptable behaviour which creates potential damages. This phenomenon which has in earlier literature been referred to as "Normalization of Deviance" can be defined as the gradual process through which unacceptable practices or standards become acceptable. In these situations, individuals and teams often accommodate, explain away or normalize discrepant cues of problems, also referred to as early warning signs, because they become part of a system, routine or culture which unintentionally reduces awareness of the potential consequences. This will all together prevent the organization from anticipating a wide range of crises. Using results from investigation on the collapse of construction giant Carillion, which costed UK taxpayers an estimated £148m, we explore the most common deviances, sources of normalization of deviance and its influence on project-based organizations. The result of our work presents the normalized deviances which can be identified in the context of construction project organizations and the drivers behind the formation of this phenomenon.

24th October 2019 (moderator: Dr Sara Hazikazemi)

Dr Sarah Sabbaghan: A Framework for Determining and Testing the reasons why a data analytic tool is unsuccessful in some organizations: The Case of Kanban.

Abstract: Flow and its associated analytic tools and metrics are increasingly being reported as an approach to achieve continuous deployment of software and delivery of value in information systems development (ISD) projects. While previous studies apply different theoretical lens to describe flow tools and the associated challenges on their application in context, the root cause of these challenges remains under studied. This is a significant limitation given the concerns raised about a second software crisis known as Software Crisis 2.0. This research addresses this knowledge deficit by applying a multiple theory testing approach to assess which theory is most relevant to identifying the root cause of Kanban usage issues in organisations.

31st October 2019 (moderator: Dr Sarah Sabbaghan)

Dr Weiou Wu: Dynamic links between CO2 emission and oil price.

Abstract: This paper examines the dynamic relationship between the price volatility of the CO_2 emissions and oil price for the EU-wide. We measure the volatility of the future prices of CO_2 EU Allowance (EUA) and aim to analyse the its relation to the energy price i.e. oil price, gas and electricity. There is abundant research showing the significant relation between the movement of the EUA price and energy price. In this paper, we innovatively propose to investigate such relation in a dynamic behaviour using time-varying conditional correlation i.e. Dynamic conditional correlation (DCC) and time-varying cointegration approach

7ᵗʰ November 2019 (moderator: Dr Gurjeet Dhesi)

Prof Roy Cerqueti: Markov Chains approximation for resampling and Bootstrapping financial time Series.

Abstract: Markov chain theory is proving to be a powerful approach to resample highly nonlinear time series in the context of bootstrap procedures. In this talk a discussion on this theme is provided, with a special focus on the estimation of the memory of a Markov chain (i.e. its order) and on the identification of its relevant states. In particular, the choice of memory lags and the aggregation of irrelevant states are obtained by looking for regularities in the transition probabilities.
At this aim, suitable optimization models are developed under an information theory perspective. More specifically, two competing objectives that a researcher will in general pursue when dealing with bootstrapping are considered: preserving the "structural" similarity between the original and the simulated series and assuring a controlled diversification of the latter.
Several critical issues emerge and are analyzed, such as the remarkable complexity of the optimization problem due to the high cardinality of the admissible regions and the presence of interconnections between more than one resampled series in a multivariate framework.
Numerical experiments based on real data validate the theoretical treatment of the problem.

Short Bio: Roy Cerqueti is Associate Professor (with tenure as Full Professor) of Mathematics for Economics and Finance at the University of Macerata, Italy. He is a mathematician, with a PhD in quantitative methods for economic and financial applications. He holds also the tenure as Full Professor in Statistics.
His research focuses or on quantitative methods and statistics –like stochastic dynamic optimization, decision theory, operational research, stochastic processes and probability- with applications to economics and finance, with specific reference to portfolio theory, option pricing, law and public economics, aspects of industrial economics and econophysics.
He is author of more than one hundred scientific publications, most of them in prestigious international journals. He has been invited in several international conferences and academic institutions. He acts as reviewer for many journals and has also some editorial duties.

14ᵗʰ November 2019 (moderator: Dr Barbara Czarnecka)

Seminar slot 12-2pm: PGR students to present their research.

Director of PGR programmes Dr Barbara Czarnecka to provide full details.

21st November 2019 (moderator: Dr Barbara Czarnecka)

Seminar slot 12-2pm: PGR students to present their research.

Director of PGR programmes Dr Barbara Czarnecka to provide full details.

28th November 2019 (moderator: Dr Rea Prouska)

Dr Xi Wen Chan: When the boss is blue: Examining the effects of supervisors' negative emotions on subordinates' work engagement and family undermining

Research has largely shown that supervisors' negative emotions lead to subordinates' negative emotions or detrimental work outcomes, but recent studies are showing that supervisor negative emotions may yield positive subordinate behaviours. Drawing on the work–home resources model, this research sought to unpack the interpersonal, cross-domain effects of supervisor negative emotions on subordinate work engagement and family undermining through subordinate perceived leader effectiveness and self-efficacy to regulate work and life. To test the relationships, confirmatory factor analysis and structural equation modelling were conducted on longitudinal, multi-source data collected from 372 supervisor–subordinate pairs. Results revealed that supervisor negative emotions led to higher levels of subordinate work engagement and family undermining. Supervisor negative emotions have unintended consequences on subordinates' work and family outcomes—they enhanced subordinates' work engagement but also increased subordinates' family undermining. This research provides supervisors with insights about the consequences of their negative emotions on their subordinates and calls upon organisations to provide emotional agility training for their employees. This study is among the first to incorporate self-efficacy to regulate work and life as a personal resource and subordinate family undermining as an outcome of supervisor negative emotions, which enhances understanding of the resource allocation and loss processes between supervisors and subordinates.

Short Bio: Dr. Xi Wen (Carys) Chan is a Lecturer in Management in the School of Management, College of Business, RMIT University in Melbourne, Australia. She graduated with BCom(Hons)'13 and PhD (Organisational Behaviour & Human Resources)'18 from The Australian National University. Her research interests are in the work–life interface, specifically exploring the link between personal resources (e.g., self-efficacy) and various work- and non-work-related demands, resources, and outcomes. For her PhD thesis, she explored how supervisors' emotions affected their subordinates' work and non-work outcomes through a social cognitive lens. She is also working on projects focused on patient mistreatment victimisation, the boundaryless work–life interface, and the effects of personal and organisational humour on employees' work–life conflict. Carys' goal is to enhance understanding of the work–life interface through various theories and examining its associations with other organisational behaviour and human resources concepts. Her work has been published in the *International Journal of Human Resource Management*, *British Journal of Social Work*, *Personnel Review*, *International Journal of Manpower*, and *Frontiers in Psychology*. In 2016, she won the best paper in the HRM track and overall best doctoral paper at the annual Australia & New Zealand Academy of Management (ANZAM) Conference.

5ᵗʰ December 2019 (moderator: Dr Weiou Wu)

Dr Carrie Rutherford: Equitable colorings

Abstract: Graph Coloring is a well-established area of Combinatorial Optimisation (the mathematics behind Operational Research). We look at an extension of this applied to resource allocation with a view to built-in redundancy, and how this can improve robustness of a system. Mathematical understanding will not be required!

Dr Gurjeet Dhesi: Sharing our efforts and achievements: details to follow later!!

'*ResearchToday!*' in the Business School

London Centre for Business and Entrepreneurship Research, *#researchtoday* @LSBU_BUS
Seminar Programme Autumn 2019, Thursday, 12-1pm, room: Interact, School of Business.

The new season of *'ResearchToday!'* seminars opens on Thursday, 3rd October 2019!

Season nine of our '*ResearchToday!*' seminars opens on 3rd of October 2019. If you haven't been to one before, these are short presentations of emerging or new research in the Business School, followed by an informal discussion. They last an hour, and they are happening every week from now until the end of term. Again, this season has great talks that cover a variety of interesting topics!

Who can attend? Anyone interested can attend! No registration is needed if you are internal, please just join us. If you are external to the University, please just send us an email to let us know you will be joining us, and we will inform our reception desk to expect you. Contact and further information:, email: **busresearch@lsbu.ac.uk**

Who can present? Researchers and doctoral students from the Business School and associated guests, visitors and collaborators. This is a research forum to exchange ideas, get to know each other's research and foster collaboration in a collegial and friendly environment. The season nine programme is full, but you can still book a spot for season ten in spring.

What's in it for me if I come along? How long do you have! See new ways of presenting persuasively. Meet new colleagues. Discover things you have in common. Test new ideas and bring your best arguments. It could even lead to new research collaborations.

Great! Just remind me where and when? Room**:** Interact, School of Business, every Thursday from 12-1pm. We continue informally until 2pm for those who want to and have the time, or sometimes workshops will run for the full 2 hours. Bring your lunch or coffee, and a sharp mind.

Check the programme on what's on: http://www.lsbu.ac.uk/whats-on
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