

Wits Global Climate Finance Conference 2024

Theme: "Shaping Sustainable Finance for a Greener World"

Please Note: All times are in South Africa Standard Time (SAST)

Day 1: 28th November 2024

8:00- 8:30	Registration
Inaugural Session 8:30- 9:00	<p>Session Chair: Prof. Chimwemwe Chipeta, Director Wits Fintech Hub</p> <ul style="list-style-type: none"> • Prof. Imraan Valodia, Pro VC: Climate, Sustainability, and Inequality, Wits • Prof. Uma Kollamparambil, Head of School Economics & Finance, Wits • Prof. Moinak Maiti, FirstRand Foundation Chair & Conference Chair, Wits
9:00- 9:30 AM	Tea Break & Group Photo Session
Panel 9:30- 10:30	<p>Moderator: Prof. Chimwemwe Chipeta, Director Wits Fintech Hub</p> <ul style="list-style-type: none"> • Sarah McPhail, Lead Policy Analyst, Sustainable Finance, South African Reserve Bank • Oscar Stark, Divisional Director at Liberty: Driving Digital Transformation • Prof. Darko Vukovic, Fudan University, China, & Research Centre for Market Efficiency and Applied Finance, GSOM, SPB • Prof. Henry Penikas, Research and Forecasting Department, Central Bank of Russia
10:30-10:50 AM	Short Break
Technical Session 1 10:50- 12:15	<p>Session Chairs: Ms. Aneesa Adam, & Prof. Moinak Maiti, University of Witwatersrand</p> <ul style="list-style-type: none"> • <i>Global Standards and Local Ambitions across Green Taxonomies: Climate change mitigation from the European Union to South Africa:</i> Theodor F. Cojoianu (University of Edinburgh, UK, & European Commission Platform on Sustainable Finance, Belgium); Andreas G. F. Hoepner (European Commission Platform on Sustainable Finance, Belgium, Michael Smurfit Graduate Business School, UCD Lochlann Quinn School of Business, & University College Dublin, Ireland); Ifigenia Paliampelou (University of Bamberg, Germany); Anh Vuf (Dublin City University Business School, Ireland, & Queen's Business School, UK); & Dariusz Wójcik (National University of Singapore, Singapore) • <i>Uncertain technological change, Bayesian learning and the Green Paradox:</i> Alexander Reentovich (Central Bank of Russia)

	<ul style="list-style-type: none"> • <i>Forecasting of Crude Oil Prices Using Multi-Feed Data: A Multi-Stage Data Science Workflow Approach:</i> Sruthi N Paul (National Institute of Technology, Calicut, India), Anu Mary Chacko (National Institute of Technology, Calicut, India), Biplab Bhattacharjee (O.P. Jindal Global University, India) • <i>Permanent and Transitory Volatility Spillovers between Conventional and Islamic Stock Indices During SARS-CoV-2 Pandemic:</i> Mustafa Özer (Anadolu University, Turkey), Michael Frömmel (Ghent University, Belgium), Darko Vukovic (Fudan University, China; Geographical Institute, Serbian Academy of Sciences & Arts, Serbia; & Graduate School of Management, SPB, Russia), and Melik Kamişli (Bilecik Seyh Edebali University, Turkey)
12:15- 13:00	Lunch Break
Technical Session 2 13:00- 14:25	<p>Session Chairs: Ms. Lerato Mapela & Prof. Chimwemwe Chipeta, University of Witwatersrand</p> <ul style="list-style-type: none"> • <i>Exploring the Legal Framework of Public-Private Partnerships for Climate Action in Sub-Saharan African Sub-nationals: A Case Study of Kenyan SEKEB (Machakos and Kitui) Counties:</i> Grace Muluki Munguti (Independent Researcher, Kenya) • <i>Consolidated DSR, Revenue Shock and the Correlation with Environmental Ratings: Evidence Based on Consolidated Statements of Russian Companies:</i> Anna Burova, Denis Koshelev, & Natalia Makhankova (Central Bank of Russia) • <i>The Dual Dividend Dilemma of Environmental Taxes: Broadening Domestic Revenue Mobilisation and Promoting Environmental Sustainability in Zimbabwe:</i> Favourate Y Mpofo (National University of Science and Technology, Zimbabwe) • <i>A Study on the Performance of REIT's and Gold: Pre and Post COVID Era:</i> Asanda Cele, & Ian Kisanya (University of the Witwatersrand, South Africa)
14:25- 14:40	Short Break
Technical Session 3 14:40- 16:15	<p>Session Chairs: Mr. James Britten, & Dr. Delane Naidu, University of Witwatersrand</p> <ul style="list-style-type: none"> • <i>Energy transition scenarios in Russia: effects in macroeconomic general equilibrium model with rational expectations:</i> Mikhail Andreyev & Alyona Nelyubina (Central Bank of Russia) • <i>Financing climate change amid deteriorating fiscal space in Africa: implications for the state, private sector, and finance institutions:</i> Andrew Maredza (University of Mpumalanga, South Africa) • <i>The Impact of climate variability on the livelihoods of small-holder farmers in an agricultural village in the wider Belfast area, Mpumalanga</i>

	<p><i>Province, South Africa: Zenda, M., Rudolph, M., & Harley, C (University of Johannesburg, South Africa)</i></p> <ul style="list-style-type: none"> • <i>Floods and Trade Flows: Evidence from Sub-Saharan Africa: Canicio Dzingirai (University of Namibia), Nixon S. Chekenya (Texas Tech University, Texas, USA), and Emiriya Manzote (Midlands State University, Zimbabwe)</i>
16:15- 18:00	Tour of University
18:00- 20:00	Dinner
Day 2: 29 th November 2024	
Technical Session 4 08:30- 09:50	<p>Session Chairs: <i>Mr. James Britten, & Dr. Delane Naidu, University of Witwatersrand</i></p> <ul style="list-style-type: none"> • <i>Default Correlation Impact on the Loan Portfolio Credit Risk Measurement for the "Green" Finance as an Example: Henry Penikas (Central Bank of Russia)</i> • <i>Investigation of Donor Climate Finance in Zimbabwe: Opportunities and Challenges: Mufaro Dzingirai (Midlands State University, Zimbabwe)</i> • <i>Climate Risk and the Dynamic Spillovers between Oil Prices and Food Prices: A GARCH-MIDAS Approach: Happiness Makumbe (University of the Witwatersrand, South Africa)</i> • <i>Russian Economic Transformation: Navigating Climate Policy and Trade Restrictions: Natalia Turdyeva (Central Bank of Russia)</i>
09:50- 10:20	Tea Break
Technical Session 5 10:20- 11:40	<p>Session Chairs: <i>Ms. Lerato Mapela, Ms. Aneesa Adam, & Prof. Chimwemwe Chipeta, University of Witwatersrand</i></p> <ul style="list-style-type: none"> • <i>Geographically Weighted Statistical Machine Learning Methods for Predicting Net Primary Productivity in the Eastern Sahel Region: Kopano Letsela, & Farai Mlambo (University of the Witwatersrand, South Africa)</i> • <i>Are Climate Risks Priced by Environmentally Sustainable Rated Share Portfolios? Obey Chipetekure (Flamingo Capital partner, & University of the Witwatersrand, South Africa), & Yudhvir Seetharam (FNB, & University of the Witwatersrand, South Africa)</i> • <i>Green Indifference: Russian Banks' Treatment of Environmental Factors in Corporate Loan Pricing: Svetlana Popova, & Natalia Turdyeva (Central Bank of Russia)</i> • <i>Unveiling the Greenium: Exploring Its Existence and Drivers in the South African Bond Market: Lwazi Lungile Mhlambi (University of the Witwatersrand, South Africa)</i>
11:40 – 11:45	Closing Remarks