

Paula Hill
Publications

Work published in refereed journals

Hill, P. and Faff, R., 'The Market Impact of Relative Agency Activity in the Sovereign Ratings Market', *Journal of Business, Finance and Accounting*, forthcoming.

Chan, H., Faff, R., Hill, P., and Scheule, H., 2010, 'Are Watch Procedures a Critical Informational Event in the Credit Ratings Process? An Empirical Investigation', *Journal of Financial Research*, forthcoming.

Hill, P., Brooks, R., and Faff, R., 2010, 'Variations in Sovereign Credit Quality Assessments Across Rating Agencies', *Journal of Banking and Finance*, Vol. 34, pp. 1327 – 1343.

Hill, P., and Short, H., 2009, 'Risk Disclosures on the Second Tier Markets of the London Stock Exchange', *Accounting and Finance*, Vol. 49, pp. 753-780.

Hill, P and Hillier, D., 2009, 'The Impact of Market Feedback on Post-IPO Capital Expenditures', *European Financial Management*, Vol. 15, pp. 584 - 605.

Hill, P., 2008, 'Declared Investment Plans and IPO Firm Value', *Applied Financial Economics*, Vol. 18, pp. 23-39.

Hill, P., 2006, 'Ownership Structure and IPO Underpricing', *Journal of Business, Finance and Accounting*, Vol. 33, pp. 102-126.

Hill, P., and Wilson, N., 2006, 'Value Gains on Flotation and IPO Underpricing', *Journal of Business, Finance and Accounting*, Vol. 33, pp. 1435-1459.

Conference papers and invited presentations

'Variations in Sovereign Credit Quality Assessments across Rating Agencies', European Financial Management Association Conference, Milan, Italy, 24th – 27th June 2009

Discussion of 'Using Structural Models for Default Prediction' by Gunnar Grass, European Financial Management Association Conference, Milan, Italy, 24th – 27th June 2009

‘Variations in Sovereign Credit Quality Assessments across Rating Agencies’, Presentation at the Xfi Centre for Finance and Investment, Exeter University, 20th March 2009.

‘Do Credit Watch Procedures Affect the Information Content of Sovereign Credit Rating Changes?’ Financial Management Association Conference, Prague, Czech Republic, 4-7th June 2008

Discussion of ‘The Impact of Bond Rating Changes on Corporate Bond Prices’ by Anthony May, Financial Management Association Conference, Prague, Czech Republic, 4-7th June 2008

‘Do Credit Watch Procedures Affect the Information Content of Sovereign Credit Rating Changes?’, Presentation at Aberystwyth University, November 2007.

‘Do Credit Watch Procedures Affect the Information Content of Sovereign Credit Rating Changes?’, Financial Management Association Conference, Florida, USA, 17-20th October 2007

Discussion of ‘An Empirical Investigation of The Characteristics of Firms Adopting Enterprise Risk Management’ by Don Pagach and Richard Warr, Financial Management Association Conference, Florida, USA, 17-20th October 2007

‘An Analysis of Sovereign Credit Rating Events Conditional upon Credit Watch Procedures’, Presentation to the Department of Finance, Melbourne University, Australia, 23rd October 2006.

‘The Impact of Market Feedback on Post-IPO Capital Expenditures’, Financial Management Association Conference, Stockholm, Sweden, 7-10th June 2006

Discussion of ‘The Performance of Venture-Backed IPOs in Germany: Exit Strategies, Lock-up Periods, and Bank Ownership’ by Wolfgang Bessler and Andreas Kurth, Financial Management Association Conference, Stockholm, Sweden, 7-10th June 2006

‘IPO Long Run Performance in the Dotcom Era’, 24th International Symposium on Forecasting, Sydney, Australia. July 5th 2004.

‘The Information Content of Prospectus Risk Warnings’, Financial Reporting and Business Communication Conference, Cardiff University, UK, July 2002.

‘Value Gains on Flotation and IPO Underpricing’, Leeds University Business School Doctoral Programme Conference, June 2001.