Contents

| Papers' abstracts / Анотації до статей | 5 |
|---|-----|
| Kuo-Cheng Tseng | |
| The aftermath of financial crisis and great recession and what to do about them | 9 |
| Kofi Adjei-Frimpong, Christopher Gan, Liu Ying, Baiding Hu, David Cohen | |
| Efficiency and productivity change in the banking industry: empirical evidence from New Zealand banks | 19 |
| Qiang Zhang, Shabbar Jaffry | |
| Global financial crisis effects on volatility spillover between Mainland China and Hong Kong stock markets | 26 |
| Giovanni Masala, Stefania Marica | |
| Electricity load modeling: an application to Italian market | 35 |
| Dadang Prasetyo Jatmiko | |
| The relationship between return, price to earnings ratio, price to book value ratio, size and beta in different data period | 47 |
| Dai Jun | |
| A dynamic hedging model based on conditional higher moments | 60 |
| Wilbert Chagwiza, Winston Garira, Simiso Moyo | |
| Managing liquidity buffer through core liquidity portfolio | 70 |
| Rubayah Yakob, Zulkornain Yusop, Alias Radam, Noriszura Ismail | |
| The relative efficiency of investment management of life insurers and takaful operators | 78 |
| Tatiana Garanina, Olga Petrova | |
| Liquidity, cash conversion cycle and financial performance: case of Russian companies | 90 |
| Khalid Al-Amri, Munther Al-Busaidi, Serkan Akguc (Saudi Arabia) | |
| Conservatism and corporate cash holdings: a risk prospective | 101 |
| Tengku Erry Nuradi, P.L. Rika Fatimah | |
| An approach on workforce number, investment, and project number on investment realization as indicators of development progress | 114 |
| Hemantkumar P. Bulsara, Heta A. Desai, Hela Miniaoui | |
| An exploratory study of consumer demeanor towards financial investment | 124 |
| Authors of the issue | 134 |
| | |