



2017 FIRN Asset Pricing Research Group Meeting

Hosted by The University of Melbourne and FIRN

Venue Level 2 Multi-function Room, The Spot, 198 Berkeley Street, Carlton, VIC

Wednesday – November 1 Program

14:00 – 14:05 Opening remarks: John Handley (Head of Department, Melbourne)

14:05 – 15:05 *Global Early Career Speakers Session #1*

Svetlana Bryzgalova (Stanford) – “The Consumption Risk of Bonds and Stocks”.

14:05 – 14:35 Presentation: Svetlana Bryzgalova

14:35 – 15:05 Panel & group discussion:

1. Antje Berndt (ANU)
2. Jianfeng Shen (UNSW)
3. Konark Saxena (UNSW)

15:05 – 15:30 Coffee break

15:30 – 16:30 *FIRN member presentation session #1*

15:30 – 16:00 Lei Shi (UTS) - “Portfolio Optimization and Asset Pricing with Constrained Investors”.

16:00 – 16:30 Xiaohu Deng (UTAS) – “Are “Prints” Priced?”.

16:30 – 16:45 Coffee break

16:45 – 17:45 *FIRN member early idea presentation session*

16:45 – 17:00 Lyndon Moore (Melbourne)

17:00 – 17:15 Frank Liu (UWA)

17:15 – 17:30 David Feldman (UNSW)

18:30 Dinner at Lord Cardigan, 59 Cardigan Pl, Albert Park, VIC 3206.

Thursday – November 2 Program

Global Early Career Speakers Session #2

9:30 – 10:30

Robert Richmond (NYU) – “Gravity in FX R-Squared: Understanding the Factor Structure in Exchange Rates”.

9:30 – 10:00

Presentation: Robert Richmond

Panel & group discussion:

10:00 – 10:30

1. Garry Twite (Melbourne)
2. Patrick Kelly (Melbourne)
3. Steven Riddiough (Melbourne)

10:30 – 10:45

Coffee Break

FIRN member presentation session #2

10:45 – 11:15

Clara Zhou (UQBS) - “Illiquidity Connectedness and Stock Price Crash Risk”.

11:15 – 11:30

Coffee Break

Global Early Career Speakers Session #3

11:30 – 12:30

Michael Sockin (Texas) – “Delegated Learning in Asset Management”.

11:30 – 12:00

Presentation: Michael Sockin

Panel & group discussion:

12:00 – 12:30

1. Neal Galpin (Melbourne)
2. David Hunter (UQBS)
3. Juan Sotes-Paladino (Melbourne)

12:30 – 1:30

Keynote lunch by Professor Mark Grinblatt (UCLA)

Closing remarks: David Michayluk (Director, FIRN; UTS)

Organizing Committee

Andrea Lu, Spencer Martin, Steven Riddiough, Ravi Sastry and Zhuo Zhong.