

## 2017 FIRN Annual Conference

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**Thursday, 16 November 2017**

9:00am-10:30am	<b>Asset Pricing</b>	<b>Corporate</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>Asset Pricing 2 x 45mins</b> <i>What Makes The Market Jump?</i> Marcel Prokopczuk, Leibniz University Hannover; Chardin Wese Simen, University of Reading <hr/> <i>Disagreement, Excess Volatility And Comovement In Stock Returns</i> Xue-Zhong He, University of Technology Sydney; Lei Shi, University of Technology Sydney	<input type="checkbox"/> <b>Corporate 2 x 45mins</b> <i>Do Corporate Managers Manipulate Disclosure Through Changing 10-k File Size?</i> Quan Gan, University of Sydney; Buhui Qiu, University of Sydney <hr/> <i>Board-manager Collusion And Compensation</i> Andres Almazan, University of Texas, Austin; Chang-Mo Kang, University of New South Wales
10:30am-11:00am	<input checked="" type="checkbox"/> <b>Break</b> (Foyer area and garden)	
11:00am-12:30pm	<b>Asset Pricing</b>	<b>Corporate</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>International New Hires 4 x 15mins</b> <i>Underwriting Syndicate Structure And Securities Offering Reform</i> Lantian Liang, University of Sydney; Anil Shivdasani, University of North Carolina at Chapel Hill; Harold Zhang, University of Texas at Dallas; Feng Zhao, University of Texas at Dallas; Xiaofei Zhao, University of Texas at Dallas	<input type="checkbox"/> <b>International New Hires 4 x 15mins</b> <i>Winning Connections? Lobbying And The Resolution Of Failed Banks</i> Deniz Igan, IMF; Thomas Lambert, Erasmus University; Wolf Wagner, Erasmus University; Quxian (Eden) Zhang
12:30pm-1:30pm	<input checked="" type="checkbox"/> <b>Lunch</b> (Restaurant )	
1:30pm-3:00pm	<b>Asset Pricing</b>	<b>Corporate</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>Progressive research 3 x 30mins</b> <i>The Price Of Asymmetric Dependence: International Evidence</i> Petra Andriikova, The University of Sydney; Jamie Alcock, The University of Sydney <hr/> <i>Asset Allocation With Regime Shifts And Feedback Effects</i> Daniel R. Smith, Queensland University of Technology; Katherine Uylangco, Queensland University of Technology	<input type="checkbox"/> <b>Progressive research 3 x 30mins</b> <i>Why Aren't There More Female Executives? Evidence From Promotions In C-suites</i> Jing Xu, University of New South Wales <hr/> <i>Disclosures In Crowdfunding Market</i> Yushu Zhu, The University of Queensland <hr/> <i>Corporate Policy When Equity And Bond Holders Price Risk Differently</i> Hae Won (Henny) Jung, The University of Melbourne; Bogdan Robert Manolache, The University of Melbourne; Qi Zeng, The University of Melbourne
3:00pm-3:30pm	<input checked="" type="checkbox"/> <b>Break</b> (Foyer area and garden)	

3:30pm-5:30pm

**Workshop - Team Challenge**

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**Friday, 17 November 2017**

9:00am-10:30am	<b>Asset Pricing</b>	<b>Corporate</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>Progressive research 3 x 30mins</b> <i>Net Buying Pressure And Informed Trading In The Options Market: Evidence From Earnings Announcements</i> Ihsan Badshah, Auckland University of Technology; Hardjo Koerniadi, Auckland University of Technology; James Kolari, Texas A&M University <hr/> <i>Incorporating Macroeconomic Fundamentals Into Carbon Market Risk Prediction: A State-dependent Approach</i> Lei Jiao, Jinhe Center for Economic Research, Xi'an Jiaotong University; Yin Liao, QUT Business School, Economics and Finance, The Queensland University of Technology; Qing Zhou, UQ Business School, the University of Queensland	<input type="checkbox"/> <b>Progressive research 3 x 30mins</b> <i>News, Noise, And Information: What Moves Stock Prices?</i> Jonathan Brogaard, University of Washington; Huong Nguyen, University of Technology Sydney; Talis Putnins, University of Technology Sydney; Eliza Wu, University of Sydney <hr/> <i>Labor Unions And Strategic Corporate Governance: Destructive Dissidence Or Quiet Lives?</i> Keegan Woods, The University of Queensland; Kelvin Tan, The University of Queensland <hr/> <i>Downward Wage Rigidity, Corporate Investment, And Firm Value</i> DuckKi Cho, The University of Sydney
10:30am-11:00am	<input checked="" type="checkbox"/> <b>Break</b> (Foyer area and garden)	
11:00am-12:30pm	<b>Asset Pricing</b>	<b>Corporate</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>Asset Pricing 2 x 45mins</b> <i>Why Maker -taker Fees Improve Exchange Quality: Theory And Natural Experimental Evidence</i> Yiping Lin, UNSW Australia; Peter Swan, UNSW Australia; Frederick H. deB. Harris, Wake Forest University <hr/> <i>Two Tales Of Corporate Bond Borrowing</i> Antje Berndt, RSFAS, Australian National University; Yichao Zhu, RSFAS, Australian National University	<input type="checkbox"/> <b>Corporate 2 x 45mins</b> <i>Inventor Ceos</i> MD EMDADUL ISLAM, UNSW Australia; Jason Zein, UNSW Australia <hr/> <i>The Usual Suspects: Experienced Backers And Early Stage Venture</i> Emma Li, Australian National University; Spencer Martin, University of Melbourne
12:30pm-1:30pm	<input checked="" type="checkbox"/> <b>Lunch</b> (Restaurant )	
1:30pm-3:00pm	<b>Asset Pricing</b>	<b>Corporate</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>Asset Pricing 3 x 30mins</b> <i>Short Selling And Politically Motivated Negative News Hoarding</i> Xiaohu Deng, University of Tasmania; Christine Jiang, University of Memphis; Danqing Young, The Chinese University of Hong Kong <hr/> <i>Stock Market Volatility-to-volume Ratio And U.s. Bond</i>	<input type="checkbox"/> <b>Corporate 3 x 30mins</b> <i>Inside Brokers</i> Rik Sen, University of New South Wales; Abhiroop Mukherjee, HKUST; Weikai Li, Singapore Management University <hr/> <i>Governance, Board Inattention, And The Appointment Of Overconfident Ceos</i>

	<a href="#">Return Predictability</a> Stefanie Schraeder, UNSW; Elvira Sojli, UNSW; Wing Wah Tham, UNSW	Suman Banerjee, Stevens Institute of Technology; Lili Dai, UNSW Business School; Mark Humphery-Jenner, UNSW Business School; Vikram Nanda, University of Texas - Dallas
	<a href="#">What Drives The Dispersion Anomaly?</a> Byoung-Kyu Min, University of Sydney; Buhui Qiu, University of Sydney; Tai-Yong Roh, Auckland University of Technology	<a href="#">Staying Clean: Do Non-implicated Peer Firms Necessarily Benefit From Anti-corruption Policies?</a> Jared Stanfield, University of New South Wales; Bohui Zhang, University of New South Wales; Le Zhang, University of New South Wales
3:00pm-3:30pm	<input checked="" type="checkbox"/> <b>Break</b> (Foyer area and garden)	
3:30pm-4:30pm	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>spare session</b>	<input type="checkbox"/> <b>spare session</b>
5:30pm-10:30pm	<input checked="" type="checkbox"/> <b>Dinner</b> (Field of Lights - Uluru)	

## Saturday, 18 November 2017

9:00am-10:30am	<b>Microstructure</b>	<b>Funds/Investment</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>Microstructure 2 x 45mins</b> <i>The Good, The Bad, And The Ugly: Heterogeneity In How Algorithmic Traders Impact Institutional Trading Costs</i> Talis Putnins, UTS; Joseph Barbara, Australian Securities and Investments Commission <hr/> <i>Discretionary Trading During The 2010 Fifa World Cup</i> Philip Drummond, The Australian National University	<input type="checkbox"/> <b>Funds/Investments 2 x 45mins</b> <i>The Value Of Institutional Brokerage Relationships: Evidence From The Collapse Of Lehman Brothers</i> Jerry Parwada, UNSW; Jianfeng Shen, UNSW; Kok Keng Siaw, UNSW; Eric Tan, University of Otago <hr/> <i>Business Cycles And The Cross-section Of Currency Returns</i> Steven Riddiough, University of Melbourne; Lucio Sarno, Cass Business School and CEPR
10:30am-11:00am	<input checked="" type="checkbox"/> <b>Break</b> (Foyer area and garden)	
11:00am-12:30pm	<b>Microstructure</b>	<b>Funds/Investment</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>Microstructure 3 x 30mins</b> <i>Quotes, Trades And The Cost Of Capital</i> Ioanid Rosu, HEC Paris; Elvira Sojli, UNSW; Wing Tham, UNSW <hr/> <i>Are Volatility Over Volume Liquidity Proxies Useful For Global Or Us Research?</i> Kingsley Fong, University of New South Wales; Craig Holden, Indiana University; Ondrej Tobek, University of Cambridge <hr/> <i>Inverted Fee Venues And Market Quality</i> Carole Comerton, University of Melbourne; Vincent Gregoire, University of Melbourne; Zhuo Zhong, University of Melbourne	<input type="checkbox"/> <b>Funds/Investments 3 x 30mins</b> <i>Asset Allocation With Time Series Momentum And Reversal</i> Xuezhong (Tony) He, UTS Business School, University of Technology Sydney; Kai Li, UTS Business School, University of Technology Sydney; Youwei Li, Queen's University of Belfast <hr/> <i>Illiquidity Connectedness And Stock Price Crash Risk</i> Yin Liao, QUT Business School, Economics and Finance, The Queensland University of Technology; Qing Zhou, UQ Business School, the University of Queensland <hr/> <i>Double Bonus? Implicit Incentives For Money Managers With Explicit Incentives</i> Vincent Gregoire, University of Melbourne; Juan Sotes-Paladino, University of Melbourne
12:30pm-1:30pm	<input checked="" type="checkbox"/> <b>Lunch</b> (Restaurant )	
1:30pm-3:00pm	<b>Banking</b>	<b>Behavioural</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<input type="checkbox"/> <b>Banking 3 x 30mins</b> <i>The Good, Bad And Ugly Sides Of Government Support: New Evidence On U.s. Crisis Liquidity Programs</i> Christina Bui, University of Technology Sydney; Harald Scheule, University of Technology Sydney; Eliza Wu, University of Sydney	<input type="checkbox"/> <b>Behavioural 3 x 30mins</b> <i>Divergence Of Opinion And Long-run Performance Of Private Placements: Evidence From The Auction Market</i> Jianlei Han, University of Tasmania; Zheyao Pan, University of Queensland and University of Otago; Guangli Zhang, Central University of Finance and Economics

	<p><a href="#">Bank Competition And Bank Liquidity Creation</a> Seungho Choi, University of New South Wales (UNSW)</p> <p><a href="#">Predicting Loss Severities For Residential Mortgage Loans</a> Harald Scheule, University of Technology Sydney; Daniel Roesch, University of Regensburg; Hung Do, Massey University</p>	<p><a href="#">The Gender Face-o: Do Females Traders Come Out On-top</a> Wei Lu, UNSW Australia; Peter Swan, UNSW Australia</p> <p><a href="#">Corporate Risk-taking, Foreign Institutional Ownership And The Role Of Country-level Corporate Governance</a> Zhe An, Monash University; Donghui Li, Jinan University; Garland Huang, University of New South Wales; Sheng Xiao, Westminster College</p>
3:00pm-3:30pm	<input checked="" type="checkbox"/> <b>Break</b> (Foyer area and garden)	
3:30pm-4:30pm	<b>Banking</b>	<b>Behavioural</b>
	<b>Wanari 1</b>	<b>Wanari 2</b>
	<p><input type="checkbox"/> <b>Banking 2 x 30mins</b></p> <p><a href="#">The Impact Of Government Guarantees On Banks'</a> <a href="#">Wholesale Funding Costs And Risk-taking: Evidence From A Natural Experiment</a> Thi Mai Luong, University of Technology Sydney; Russell Pieters, University of Technology Sydney; Harald Scheule, University of Technology Sydney; Eliza Wu, University of Sydney Business School</p>	<p><input type="checkbox"/> <b>Behavioural 2 x 30mins</b></p> <p><a href="#">Why Do Individuals Not Participate In The Stock Market?</a> Stephen Brown, Monash University; Chris Veld, Monash University; Yulia Veld-Merkoulova, Monash University</p> <p><a href="#">Underlying Risk Preferences And Analyst Risk-taking Behavior</a> Sean Cleary, The University of Melbourne, Department of Accounting; Jonathan Jona, The University of Melbourne, Department of Accounting; Gladys Lee, The University of Melbourne, Department of Accounting; Joshua Shemesh, Monash Business School, Department of Banking and Finance</p>

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