FIRN Australia's Global Finance Research Network

THE UNIVERSITY OF QUEENSLAND AUSTRALIA

# 2024 FIRN Asset Management Meeting

| Thursday, 20th June 2024 | |
|---|---|
| **Morning Sessions (Chair: Min Zhu)** | |
| 10:00 – 10:30 am | Registration and Morning Tea |
| 10:30 – 10:40 am | Welcome by Discipline Head |
| 10:40 – 11:20 am | **“Ethical Funds and Return Manipulation”**<br>*Authors: Tao Chen (Nanyang Technological University), Ben Marshall (Massey University), Nhut Nguyen (Auckland University of Technology), Quan Nguyen (University of Sussex), and Nuttawat Visaltanachoti (Massey University)*<br>*Presenter: Nhut Nguyen (Auckland University of Technology)*<br>*Discussant: Jacquelyn Humphrey (University of Queensland)* |
| 11:20 – 12:00 noon | **“Productivity Changes around Childbirth - Evidence from the Mutual Fund Industry”**<br>*Authors: Larissa Ginzinger (University of Mannheim), Kun Li (Australian National University), Alexandra Niessen-Ruenzi (University of Mannheim), and Gang Wang (Shanghai University of Finance and Economics)*<br>*Presenter: Kun Li (Australian National University)*<br>*Discussant: Xiqian Zhang (Queensland University of Technology)* |

| | |
|---|---|
| **12:00 – 01:30 pm** | **Lunch Break** |

| **Afternoon Sessions (Chair: Eric Tan)** | |
|---|---|
| 01:30 - 02:30 pm | **Keynote Address: Professor Veronika Pool (Vanderbilt University)**<br>Title: Unequal Opportunities in Retirement Savings |
| 02:30 - 03:10 pm | **“Extrapolative Beliefs in Residential Real Estate Investments”**<br>*Authors: Yang Shi (University of Melbourne), Garry Twite (University of Melbourne), Wayne Xinwei Wan (Monash University), and Liuming Yang (Chinese University of Hong Kong)*<br>*Presenter: Yang Shi (University of Melbourne)*<br>*Discussant: Shaun Bond (University of Queensland)* |
| 03:10 – 03:40 pm | Afternoon Tea Break |
| 03:40 - 04:20 pm | **“Firm-Specific Information and Anomalies”**<br>*Authors: Bharat Raj Parajuli (Monash University)*<br>*Presenter: Bharat Raj Parajuli (Monash University)*<br>*Discussant: Stephen Thiele (Queensland University of Technology)* |
| 04:20 - 05:00 pm | **“The Global Implied Volatility Surface, Convexity, and Common Predictability of International Equity Premia”**<br>*Authors: Adlai Fisher (University of British Columbia), and Terry Zhang (Australian National University)* |

FIRN Australia's Global Finance Research Network

THE UNIVERSITY OF QUEENSLAND AUSTRALIA

| | |
|---|---|
| | *Presenter: Terry Zhang (Australian National University)* <br> *Discussant: Yancheng Qiu (University of Sydney)* |

| | |
|---|---|
| **06:00 – 08:00 pm** | **Dinner at Custom House** |

| **Friday, 21st June 2024** | |
|---|---|
| **Morning Sessions (Chair: Khoa Hoang)** | |
| 09:00 - 09:30 am | Tea/Coffee on Service |
| 09:30 - 10:10 am | **"Beyond returns: The impact of price path convexity on mutual fund flows"** <br> *Authors: Yun Ling (City University of Macao), Xiyuan Ma (Tsinghua University), and Juan Yao (University of Sydney)* <br> *Presenter: Juan Yao (University of Sydney)* <br> *Discussant: Maurice McCourt (University of Melbourne)* |
| 10:10 - 10:40 am | Morning tea break |
| 10:40 - 11:20 am | **"Mutual Fund Analysts as Information Intermediaries"** <br> *Authors: Felix Wilke (Nova School of Business and Economics)* <br> *Presenter: Felix Wilke (Nova School of Business and Economics)* <br> *Discussant: Kristoffer Glover (University of Technology Sydney)* |
| 11:20 -12:00 am | **"Navigating Inflation Risk in Corporate Bond Markets"** <br> *Authors: Luis Ceballos (University of San Diego), and Han Xiao (Chinese University of Hong Kong, Shenzhen)* <br> *Presenter: Han Xiao (Chinese University of Hong Kong, Shenzhen)* <br> *Discussant: John Fan (Griffith University)* |
| **12:00 - 12:30 pm** | **Wrap up and Announcement of Award Winners** |

| | |
|---|---|
| **01:00 pm – 03:00 pm** | **Conference Lunch at Aquila Brisbane** |