

## NTU Finance Conference 2016

25 – 26 July 2016, Nanyang Business School, Nanyang Technological University,

Conference Room 2, Block S3, B4A-03

### Programme Schedule

Day 1: July 25, 2016 (Monday)	
8:30 am – 8:45 am	Registration and Coffee/Tea
8:45 am – 8:50 am	Opening Remarks by Conference Programme Chair
8:50 am – 9:00 am	Welcome address by Professor S. Viswanathan, Associate Dean, Research, Nanyang Business School, Nanyang Technological University
Session Chair: <b>Jun-Koo Kang, Nanyang Business School, Nanyang Technological University</b>	
9:00 am – 9:30 am	<b>Proxy Advisory Firms: The Economics of Selling Information to Voters</b> <b>Presenter:</b> Andrey Malenko, MIT Sloan School of Management
9:30 am – 9:45 am	<b>Discussant:</b> Guojun Chen, Nanyang Business School, Nanyang Technological University
9:45 am – 9:50 am	Q & A
9:50 am – 10:20 am	<b>Human Capital Driven Acquisition: Evidence from the Inevitable Disclosure Doctrine</b> <b>Presenter:</b> Huasheng Gao, Nanyang Business School, Nanyang Technological University
10:20 am – 10:35 am	<b>Discussant:</b> Henrik Cronqvist, University of Miami
10:35 am – 10:40 am	Q & A
10:40 am – 11:10 am	Tea Break
11:10 am - 11:40 am	<b>The Real Effect of Financial Innovation: Evidence from Credit Default Swaps Trading and Corporate Innovation</b> <b>Presenter:</b> Xin Chang, Simba, Nanyang Business School, Nanyang Technological University
11:40 am – 11:55 am	<b>Discussant:</b> Andrey Malenko, MIT Sloan School of Management
11:55 am – 12:00 pm	Q & A
12:00 pm – 2:00 pm	Lunch

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## Programme Schedule

### Day 1: July 25, 2016 (Monday)

Session Chair: **Chuan Yang Hwang, Nanyang Business School, Nanyang Technological University**

2:00 pm – 2:30 pm

**Pricing Kernel Monotonicity and Conditional Information**

**Presenter:** Tyler Shumway, University of Michigan

2:30 pm – 2:45 pm

**Discussant:** Zhanhui Chen, Nanyang Business School, Nanyang Technological University

2:45 pm – 2:50 pm

Q & A

2:50 pm – 3:20 pm

**In Search of the Preference Shock Risks: Evidence from Longevity Risks and Momentum Profits**

**Presenter:** Zhanhui Chen, Nanyang Business School, Nanyang Technological University

3:20 pm – 3:35 pm

**Discussant:** Pengjie (Paul) Gao, Hong Kong University of Science & Technology

3:35 pm – 3:40 pm

Q & A

3:40 pm – 4:10 pm

Tea Break

Session Chair: **Angie Low, Nanyang Business School, Nanyang Technological University**

4:10 pm – 4:40 pm

**Subnational Debt of China: The Politics - Finance Nexus**

**Presenter:** Hong Ru, Nanyang Business School, Nanyang Technological University

4:40 pm – 4:55 pm

**Discussant:** Hao Liang, Singapore Management University

4:55 pm – 5:00 pm

Q & A

5:00 pm – 5:45 pm

**Keynote speech** by Neng Wang, Columbia University

**Liquidity and Risk Management: Coordinating Investment and Compensation Policies**

5:45 pm – 5:55 pm

Q & A

End of Day 1

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### Programme Schedule

#### Day 2: July 26, 2016 (Tuesday)

Session Chair: **Stephen Dimmock, Nanyang Business School, Nanyang Technological University**

8:30 am	Coffee/Tea
9:00 am – 9:30 am	<b>In the Red: How Colour Affects Investors and Financial Markets</b>
9:30 am – 9:45 am	<b>Presenter:</b> Henrik Cronqvist, University of Miami
9:45 am – 9:50 am	<b>Discussant:</b> Hong Ru, Nanyang Business School, Nanyang Technological University
9:50 am – 10:20 am	<b>Q &amp; A</b>
10:20 am – 10:35 am	<b>What's in a (School) Name? Racial Discrimination in Higher Education Bond Markets</b>
10:35 am – 10:40 am	<b>Presenter:</b> Pengjie (Paul) Gao, Hong Kong University of Science and Technology
10:40 am – 11:10 am	<b>Discussant:</b> Chishen Wei, Nanyang Business School, Nanyang Technological University
11:10 am – 11:40 am	<b>Q &amp; A</b>
11:40 am – 11:55 am	<b>Tea Break</b>
11:55 am – 12:00 pm	<b>Is Fraud Contagious? Co-Worker Influence on Misconduct by Financial Advisors</b>
12:00 pm – 2:00 pm	<b>Presenter:</b> Stephen Dimmock, Nanyang Business School, Nanyang Technological University
	<b>Discussant:</b> Tyler Shumway, University of Michigan
	<b>Q &amp; A</b>
	<b>Lunch</b>

End of Conference