7th Melbourne Asset Pricing Meeting

THE UNIVERSITY OF MELBOURNE

Woodward Conference Centre ·10th Floor Melbourne Law
The University of Melbourne · 185 Pelham St, Carlton
28th October, 2019

Program

Registration and continental breakfast 10:00 am

Welcome 10:25 am

Session 1: Asset Pricing Factors 10:30 am

Do Fundamentals Drive Cryptocurrency Prices?
Siddharth Bhambhwani (HKUST), Stefanos Delikouras (Miami), George M. Korniotis (Miami)
Discussant: Zhuo Zhong (Melbourne)

More Factors Are Needed: Evidence from a Simple Test
Ai He (Emory), Dashan Huang (SMU), Guofu Zhou (Washington, St. Louis)
Discussant: Liz Wang (Melbourne)

Flow-Induced Trades and Asset Pricing Factors
Shiyang Huang (UHK), Yang Song (Washington), Hong Xiang (UHK)
Discussant: Bronson Argyle (Brigham Young)

Lunch 12:30 pm

Session 2: International Financial Markets 2:00 pm

The Global Credit Spread Puzzle
Jing-Zhi Huang (Penn State), Yoshio Nozawa (HKUST), Zhan Shi (Tsinghua)
Discussant: Antje Berndt (ANU)

Country Index Comovement
Sungjune Pyun (NUS), Johan Sulaeman (NUS)
Discussant: Neal Galpin (Monash)

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Program *cont'd*

Coffee break	3:20 pm
Session 3: Return Predictability	3:45 pm

On the Economic Value of Stock Market Return Predictors
Scott Cederburg (U. of Arizona), Travis L. Johnson (Texas), Michael S. O'Doherty (Missouri)
Discussant: Francisco Barillas (UNSW)

Informed Bank Debt and Stock Returns
Lifeng Gu (UHK), Bing Han (Toronto), Steven Wei Ho (Columbia), Tong Li (UHK)
Discussant: Andrea Lu (Melbourne)

Awards presentation and concluding remarks	5:05 pm
Conference ends	5:30 pm
Conference dinner *(for program participants)*	6:00 pm

Epocha Restaurant
49 Rathdowne St, Carlton VIC 3053

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