



# 2<sup>nd</sup> PhD Symposium Byron at Byron Resort

# 2019

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## Full Program

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### Tuesday, 19 November 2019

8:45-9:00  **Welcome and Registration** (Scribbly gum room)

9:00-10:00  **Keynote address** (Scribbly gum room)

*Session Chair: Garry Twite, University of Melbourne*

Keynote address from [Professor Renée Adams](#), Professor of Finance from the Saïd Business School at the University of Oxford

10:00-10:35  **Session 1: It's nature** (Scribbly gum room)

*Session Chair: Garry Twite, University of Melbourne*

*Does Corporate Insider Trading Predict Natural Disaster Outcomes? Evidence From Tropical Storms In The U.s.*

Ihtisham Malik, UQ Business School, The University of Queensland, Australia

*Discussant: Neal Galpin, Monash University*

10:35-11:05  **Break**

11:05-12:50  **Session 2A: Risky Business**

*Session Chair: Renee Adams, Oxford University*

**Session 2B: Momentum, Shorts and News**

*Session Chair: Garry Twite, University of Melbourne*

*Investor Sentiment Under Microscope*

Baoqing Gan, UTS Business School

*Discussant: Robert Durand, Curtin University*

*Does It Pay To Be Socially Connected With Wall Street?*

*Evidence From Cost of Equity*

Thanh Son Luong, The University of Sydney

*Discussant: Mark Humphery-Jenner, UNSW*

*The Impact of Sovereign Re-Rating On Systemic Risk: An Analysis of The Sovereign Ceiling Policy.*

MD ABDUL WASI, The University of Adelaide

*Discussant: Elvira Sojli, UNSW*

*Trading Volume and Realized Higher-Order Moments In The Australian Stock Market*

Richard Mawulawoe Ahadzie, Tasmanian School of Business and Economics (TSBE), University of Tasmania

*Discussant: Wing Wah Tham, UNSW*

*Information Spillover Through Private Lender Reports*

Tim Kooijmans, Monash University

*Discussant: Stephen Brown , Monash University*

*Digesting The Profitability and Investment Premia: Evidence From The Short Selling Activity*

Yizhi Wang, Australian National University

*Discussant: Philip Gharghori, Monash University*

12:50-13:50

**Lunch** (Conference Balcony)

13:50-15:35

**Scribbly gum room**

**Tallow Creek room**

**Session 3A: It's getting hot**

*Session Chair: Renee Adams, Oxford University*

*The Impact of Temperature Shocks On Credit Market*

Mandeep Singh, University of New South Wales

*Discussant: Lyndon Moore, Monash University*

*Institutional Trading Around Firms' Negative Esg Events*

Lai Hoang, The University of Western Australia

*Discussant: Andrew Ainsworth, Sydney University*

*Banking Business Model Transformation and Financial Performance At Chinese Commercial Banks*

Ji Huang, RMIT

*Discussant: Phong Ngo, Australian National University*

**Session 3B: Boards and Structures**

*Session Chair: Garry Twite, University of Melbourne*

*Managerial Ability and The Asymmetric Speed of Leverage Adjustment*

Tongxia Li, Deakin University

*Discussant: Garry Twite, Melbourne University*

*Foreign Experience In The Board and Corporate Innovation In China*

Ao Shu, Macquarie University

*Discussant: David Michayluk , University of Technology Sydney*

*Information Structure and Aggregation: Theory and Experiments*

Ryan Anderson

*Discussant: Joakim Westerholm, University of Sydney*

15:35-16:00

**Coffee and close of symposium** (Conference Balcony)

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