THE UNIVERSITY OF MELBOURNE

8th Melbourne Asset Pricing Meeting

The University of Melbourne · via Zoom
26th October 2021(AEDT)

Program

Welcome 09:50 am

Keynote presentation 10:00 am

Kenneth R. French (Dartmouth)

Discussion & Break 11:15 am

Session 1

"Scale or Yield? A Present-Value Identity" 11:30 am
Lukas Kremens (UW), Thummim Cho (LSE), Dongryeol Lee (UCLA), Christopher Polk (LSE)
Discussant: Francisco Barillas (UNSW)

"Security Analysis: An Investment Perspective" 12:05 pm
Lu Zhang (OSU), Kewei Hou (OSU), Haitao Mo (LSU), Chen Xue (Cincinnati)
Discussant: Neal Galpin (Monash)

"Unmasking Mutual Fund Derivative Use" 12:40 pm
Pingle Wang (Dallas), Ron Kaniel (Rochester)
Discussant: Minsoo Kim (UniMelb)

Lunch Break 1:15 pm

Session 2

"Does Liquidity Management Induce Fragility in Treasury Prices? Evidence from Bond Mutual Funds" 2:15 pm
Xin Liu (Renmin), Shiyang Huang (HKU), Wenxi Jiang (CUHK), Xiaoxi Liu (BIS)
Discussant: Zhongyan Zhu (Monash)

"Unlocking ESG Premium from Options" 2:50 pm
Amit Goyal (U. of Lausanne), Weiming Zhang (CUHK), Jie Cao (CUHK), Xintong Zhan (CUHK)
Discussant: Yichao Zhu (ANU)

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Program *cont'd*

Break	3:25 pm

Session 3

"Getting burned by frictionless financial markets" — 3:40 pm
Anirudh Dhawan (UTS), Benjamin Loos (Technical University of Munich), Marco Navone (UTS), Tālis J. Putniņš (UTS)
Discussant: Carsten Murawski (UniMelb)

"Tell me a story: Quantifying economic narratives and their role during COVID-19" — 4:15 pm
Erik C. M. Schütte (Aarhus), Daniel Borup (Aarhus), Jorge W. Hansen (Aarhus), Benjamin Liengaard (Aarhus)
Discussant: Nalini Prasad (UNSW)

Awards presentation and concluding remarks — 4:50 pm

Conference ends	5:00 pm

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Keynote Speaker

Kenneth R. French

Roth Family Distinguished Professor of Finance

Tuck School of Business at Dartmouth College

Kenneth R. French is the Roth Family Distinguished Professor of Finance at the Tuck School of Business at Dartmouth College. He is an expert on the behavior of security prices and investment strategies. He and co-author Eugene F. Fama are well known for their research into the value effect and multi-factor asset pricing models, including articles such as "The Cross-Section of Expected Stock Returns" and "Common Risk Factors in the Returns on Stocks and Bonds." His recent research focuses on tests of asset pricing and the tradeoff between factor exposures and expected returns in U.S. and international financial markets.

French is a Research Associate at the National Bureau of Economic Research, an Advisory Editor of the Journal of Financial Economics, a former Associate Editor of the Journal of Finance and the Review of Financial Studies, and a former President of the American Finance Association. French is also a Fellow of the American Finance Association and the American Academy of Arts and Sciences, and a member of Grassroots Soccer's Board of Directors and the International Rescue Committee's Board of Advisors, and Chairman of the Global Board of Directors of the Valpo Surf Project.

Before joining Dartmouth, Professor French was on the faculty of MIT's Sloan School of Management, the Yale School of Management, and the University of Chicago Booth School of Business. Professor French received his Ph.D. in finance from the University of Rochester in 1983. He also earned an M.S. and an MBA from the University of Rochester (1983) and a B.S. from Lehigh University (1975).

Source: http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/biography.html

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