



Woodward Conference Centre · 10th Floor Melbourne Law
The University of Melbourne · 185 Pelham St, Carlton
24th October 2022

Program

Registration and breakfast	09:00 am
Welcome	10:00 am
Session 1	10:05 am
“What you see may not be what you get: Return horizon and investment alpha” Feng Zhang (SMU), Hendrik Bessembinder (ASU), Michael J. Cooper (Utah) <i>Discussant: Min Zhu (UQ)</i>	
“Missing the Target? Retirement Expectations and Target Date Funds” Byeong-Je An (NTU), Kunal Sachdeva (Rice) <i>Discussant: Joachim Inkmann (UniMelb)</i>	
Coffee Break	11:15 am
Session 2	11:40 am
“Learning from Prospectuses” Apoorva Javadekar (ISB), Simona Abis (Columbia), Andrea M. Buffa (Colorado), Anton Lines (Columbia) <i>Discussant: Qi Zeng (UniMelb)</i>	
“Idiosyncratic Skewness Co-movement and Aggregate Stock Returns” Bochen Wu (UniMelb), Federico Nardari (Unimelb), Qi Zeng (UniMelb) <i>Discussant: Luis Goncalves-Pinto (UNSW)</i>	
Lunch	12:50 pm



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Program *cont'd*

Session 3

2:20 pm

“Primary Corporate Bond Markets and Social Responsibility”

Jin Yu (Monash), Michael Halling (Luxembourg), Josef Zechner (WU)

Discussant: Yuri Tserlukevich (ASU)

“Do Investors Care About Carbon Risk? A Global Perspective”

Shaojun Zhang (OSU)

Discussant: Andrea Lu (UniMelb)

“Environmental regulatory risks, firm pollution, and mutual funds’ portfolio choices”

Simon Xu (Berkeley)

Discussant: Ying Xia (Monash)

Coffee Break

4:05 pm

Keynote presentation

4:30 pm

Antje Berndt (ANU)

Awards presentation and concluding remarks

5:30 pm

Conference ends

5:45 pm

Conference dinner

(for those who signed up)

6:00 pm

Epocha Restaurant

49 Rathdowne St, Carlton VIC 3053



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Keynote Speaker

Professor Antje Berndt

College of Business and Economics
Australian National University



Antje Berndt is Professor of Finance at the Australian National University, College of Business and Economics. Antje's research focuses on the theoretical and empirical analysis of different sources of delinquency risk: corporate credit risk, mortgage default risk and fiscal risk. Antje has written widely and published in leading finance and economics journals including Review of Financial Studies, Review of Finance, Journal of Monetary Economics and the American Economic Journal: Macroeconomics. Antje is regarded an expert in her field, with her work featuring in the Wall Street Journal and on CNBC Squawk Box, National Public Radio and Reuters, amongst others. Antje has presented her research at a number of academic and industry events including National Bureau of Economic Research workshops, the American Finance Association, Western Finance Association, European Finance Association, Society for Financial Studies, Econometrics Society and Society of Economic Dynamics annual meetings, and in over 70 invited seminars. Antje has received multiple research awards as well as being recipient of the ANU Futures Scheme, PNC Professorship in Computational Finance, the Global Association of Risk Professionals Research Management Award, and the Fulbright Enterprise Scholarship. Antje's research has been funded by the US National Science Foundation and the US National Security Agency.

Source: <https://cbe.anu.edu.au/about/staff-directory/professor-antje-berndt>