FIRN Australia's Global Finance Research Network

THE UNIVERSITY OF QUEENSLAND AUSTRALIA

2023 FIRN Asset Management Meeting

Thursday, 20th July 2023	
Morning Sessions	
09:00 – 09:30 am	Registration
09:30 – 09:40 am	Welcome by Discipline Head
09:40 – 10:20 am	**"Mutual Fund Ratings, Optimal Fund Size, and Investor Rationality"** *Authors: Jiali Gao (University of Sydney), Maurice McCourt (University of Melbourne), and Qi Zeng (University of Melbourne)* *Presenter: Maurice McCourt (University of Melbourne)* *Discussant: Juan Yao (University of Sydney)*
10:20 – 10:50 am	Morning Tea Break
10:50 – 11:30 am	**"Carbon Emissions, Mutual Fund Trading, and the Liquidity of Corporate Bonds"** *Authors: Jie Cao (PolyU Hong Kong), Yi Li (Federal Reserve Board), Xintong Zhan (Fudan University), Weiming Zhang (IE University), and Linyu Zhou (Chinese University of Hong Kong)* *Presenter: Linyu Zhou (Chinese University of Hong Kong)* *Discussant: Jacquelyn Humphrey (University of Queensland)*
11:30 – 12:10 noon	**"Environmental regulatory risks, firm pollution, and mutual funds' portfolio choices"** *Authors: Seungho Choi (Queensland University of Technology), Raphael Jonghyeon Park (University of Technology Sydney), and Simon Xu (UC Berkeley)* *Presenter: Raphael Jonghyeon Park (University of Technology Sydney)* *Discussant: Lei Zhang (CityU Hong Kong)*

12:10 – 01:30 pm	**Lunch Break**

Afternoon Sessions	
01:30 - 02:30 pm	**Keynote Address: Professor Richard Evans (University of Virginia)** Title: To be confirmed
02:30 - 03:10 pm	**"Does Portfolio Disclosure Make Money Smarter?"** *Authors: Byoung Uk Kang (PolyU Hong Kong), Andrew J. Sinclair (University of Hong Kong), and Stig J. Xeno (University of Vaasa)* *Presenter: Byoung Uk Kang (PolyU Hong Kong)* *Discussant: Qi Zeng (University of Melbourne)*
03:10 – 03:40 pm	Afternoon Tea Break
03:40 - 04:20 pm	**"On the use of currency forwards: Evidence from international equity mutual funds"** *Authors: Wei Opie (Deakin University) and Steven J. Riddiough (University of Toronto)* *Presenter: Wei Opie (Deakin University)*

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	Discussant: *Ruchith Dissanayake (Queensland University of Technology)*
04:20 - 05:20 pm	**Research ideas** *AI-based Sentiment Analysis and Stock Return* *Hayden Klok (University of Queensland)* *The real Effect of the Equity Term Structure: Empirical Evidence from M&As* *Runxi Liu (University of Queensland)*

06:00 – 08:00 pm	**Dinner at Blackbird Bar and Grill**

Friday, 21st July 2023	
Morning Sessions	
09:00 - 09:30 am	Tea/Coffee on Service
09:30 - 10:10 am	**"Liquidity provision in the Exchange Traded Fund market"** *Authors*: *Carole Comerton-Forde (University of Melbourne), Chenfei Sun (University of Melbourne), and Zhuo Zhong (University of Melbourne)* *Presenter*: *Chenfei Sun (University of Melbourne)* *Discussant*: *Marta Khomyn (University of Adelaide)*
10:10 - 10:40 am	Morning tea break
10:40 - 11:20 am	**"Return Extrapolation and Volatility Expectations"** *Authors*: *Tarun Chordia (Emory University), Tse-Chun Lin (University of Hong Kong), and Vincent Xiang (Deakin University)* *Presenter*: *Vincent Xiang (Deakin University)* *Discussant*: *Daniel Smith (Queensland University of Technology)*
11:20 -12:00 am	**"Resurrecting the value effect: The role of technology stocks"** *Authors*: *Ryan C.Y. Lee (University of Oxford)* *Presenter*: *Ryan C.Y. Lee (University of Oxford)* *Discussant*: *Yongxian Tan (Curtin University)*
12:00 - 12:30 pm	**Wrap up and Announcement of Award Winners**

01:00 pm – 03:00 pm	**Conference and ECR Lunch**