



Melbourne Business School · Lecture Theatre 1
The University of Melbourne · 200 Leicester St, Carlton
21 October 2024

Program

Registration and coffee/tea	09:30 am
Welcome	10:00 am
Keynote presentation	10:05 am
Zhi Da (Notre Dame)	
Coffee Break / Breakfast	10:50 am
Session 1	11:20 am
“Financial News Production” Allen Hu (UBC) <i>Discussant: Phong Ng (ANU)</i>	
“Equity Premium Events” Ben Knox (FRB), Juan M Londono (FRB), Mehrdad Samadi (FRB), Annette Vissing-Jorgensen (FRB) <i>Discussant: Terry Zhang (ANU)</i>	
Lunch	12:30 pm
Session 2	2:00 pm
“ETFs and Mutual Fund Trades” Charles Trzcinka (Indiana), Ziwei Zhao (Lausanne/SFI) <i>Discussant: Andrea Lu (Melbourne)</i>	
“Information Acquisition By Mutual Fund Investors: Evidence from Stock Trading Suspensions” Clemens Sialm (UT Austin), David Xiaoyu Xu (SMU) <i>Discussant: Zhuo Zhong (Melbourne)</i>	
“Pricing Corporate Bonds with Credit Risk Primitives” Alexander Dickerson (UNSW), Yoshio Nozawa (Toronto) <i>Discussant: Yichao Zhu (ANU)</i>	



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Program *cont'd*

Coffee Break	3:45 pm
Session 3	4:15 pm
“Labor Pains: The Impact of Labor Market Competition on Stock Returns” Ivan Indriawan (Adelaide), Shihe Li (Adelaide), Ralf Zurbruegg (Adelaide) <i>Discussant: Janghoon Shon (UNSW)</i>	
“In victory or defeat: Consumption responses to wealth shocks” Alex Imas (Booth), Tse-Chun Lin (HKU), Yan Luo (Fudan), Xiaohuan Wang (Shanghai National Accounting Institute) <i>Discussant: Michele Garagnani (Melbourne)</i>	
Concluding remarks	5:25 pm
Conference ends Please vote for the best paper and discussant here: <i>provided on day of conference</i>	5:30 pm

Reception and Dinner
(for those who RSVP)

5:45 pm

The Woodward - 10th Floor Melbourne Law
The University of Melbourne, 185 Pelham St, Carlton



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Keynote Speaker

Zhi Da

Professor of Finance

Howard J. and Geraldine F. Korth Professor of Finance

Mendoza College of Business

University of Notre Dame



Professor Zhi Da is the Howard J. and Geraldine F. Korth Professor of Finance at the University of Notre Dame.

His research focuses on empirical asset pricing and investment. In recent papers, he studied the role of limited investor attention, the behavior of institutional investors, and cash flow risks of financial assets.

His papers have been published in the Journal of Finance, Review of Financial Studies, Journal of Financial Economics among others. He is currently serving as an associate editor at

several journals including Journal of Finance, Management Science, Journal of Financial and Quantitative Analysis, and Journal of Banking and Finance.

Zhi has received the 2017 JFQA William F. Sharpe Award for Scholarship in Financial Research, among other research awards and grants.

After gaining a BBA and an MSc from National University of Singapore, he worked at the interest rate and exotic derivative trading desk in DBS Bank. He subsequently earned a PhD in Finance from Northwestern University.).