

Organizers: Will Liu (City University of Hong Kong) and Zhengyang Xu (City University of Hong Kong)
Venue: LAU-14-222, 14/F, Lau Ming Wai Academic Building, City University of Hong Kong

PROGRAM – DAY 1

Regular sessions: presentation (30 minutes), discussion (10 minutes), floor (5 minutes).

Lightning sessions: presentation (15 minutes), floor (5 minutes).

Sunday, 26 May 2024	
8:30 – 9:00	Registration and Morning Coffee
9:00 – 9:10	Welcoming Remarks by Professor Kalok Chan Dean of the College of Business and Chair Professor of Finance, City University of Hong Kong
Regular Session 1 – Chair: Xueping Wu (City University of Hong Kong)	
9:10 – 9:55	Learning to Launch Shenje Hshieh (City University of Hong Kong) and Geoffrey Zheng (New York University Shanghai) <i>Discussant:</i> Vicente Cuñat (London School of Economics)
9:55 – 10:40	Does Mandating Women on Corporate Boards Backfire? Bo Bian (University of British Columbia), Jingjing Li (University of Virginia), and Kai Li (University of British Columbia) <i>Discussant:</i> Shenje Hshieh (City University of Hong Kong)
10:40 – 11:00	Coffee Break
Lightning Session 1 – Moderator: Will Liu (City University of Hong Kong)	
11:00 – 11:15	Shuaiqi Li - Hedge Fund Option Usage and Skewness Risk Premium
11:15 – 11:20	Q&A
11:20 – 11:35	Shixiang Xia – Sharpe Ratio Shrinkage
11:35 – 11:40	Q&A
Lunch at CityU Chinese Restaurant (by invitation only)	
Regular Session 2 – Chair: Tao Li (City University of Hong Kong)	
14:00 – 14:45	Corporate Events and Asset Pricing Anomalies Jintao Du (City University of Hong Kong), Yan Liu (Purdue University), and Feng Zhang (Southern Methodist University) <i>Discussant:</i> Allaudeen Hameed (National University of Singapore)
14:45 – 15:30	Salience and Short-term Momentum and Reversals Yili Chen (Peking University), Huaixin Wang (Tsinghua University), and Jianfeng Yu (Tsinghua University) <i>Discussant:</i> Shuaiqi Li (City University of Hong Kong)
15:30 – 15:50	Coffee Break
Regular Session 3 – Chair: Yue Ma (City University of Hong Kong)	
15:50 – 16:35	From Calamity to Creativity: Extreme Weather, Climate Awareness, and Green Innovation Ran Duan (City University of Hong Kong) <i>Discussant:</i> Kai Li (University of British Columbia)

16:35 – 17:20	Government Arrears and Corporate Decisions: Lessons from a Natural Experiment Jose M. Abad (World Bank Group), Vicente J. Bermejo (ESADE Business School), Vicente Cuñat (London School of Economics), and Rafael Zambrana (University of Notre Dame) <i>Discussant: Yaxuan Qi</i> (City University of Hong Kong)
Conference Dinner (by invitation only)	

PROGRAM – DAY 2

Regular sessions: presentation (30 minutes), discussion (10 minutes), floor (5 minutes).

Lightning sessions: presentation (15 minutes), floor (5 minutes).

Monday, 27 May 2024	
8:30 – 9:00	Morning Coffee
Regular Session 4 – Chair: Liyuan Cui (City University of Hong Kong)	
9:00 – 9:45	Movements in Yields, not the Equity Premium: Bernanke-Kuttner Redux Stefan Nagel (University of Chicago) and Zhengyang Xu (City University of Hong Kong) <i>Discussant: Jianfeng Yu</i> (Tsinghua University)
9:45 – 10:30	To Dissimulate or Not to Dissimulate? Insider Trading When Anticipating Future Information Hongjun Yan (DePaul University), Liyan Yang (University of Toronto), Xueyong Zhang (Central University of Finance and Economics), and Deqing Zhou (Central University of Finance and Economics) <i>Discussant: Tao Li</i> (City University of Hong Kong)
10:30 – 10:50	Coffee Break
Lightning Session 2 – Moderator: Zhengyang Xu (City University of Hong Kong)	
10:50 – 11:05	James O'Donovan - Transaction Costs and Cost Mitigation in Option Investment Strategies
11:05 – 11:10	Q&A
11:10 – 11:25	Will Liu – Specialized Life Insurers
11:25 – 11:30	Q&A
Lunch at CityU Faculty Lounge (by invitation only)	
Regular Session 5 – Chair: Junbo Wang (City University of Hong Kong)	
14:15 – 15:00	Do Investors Overvalue Startups? Evidence from the Junior Stakes of Mutual Funds Vikas Agarwal (Georgia State University), Brad M. Barber (University of California, Davis), Si Cheng (Syracuse University), Allaudeen Hameed (National University of Singapore), Harshini Shanker (London Business School), and Ayako Yasuda (University of California, Davis) <i>Discussant: James O'Donovan</i> (City University of Hong Kong)
15:00 – 15:45	Trading with High-Dimensional Data Anirudha Balasubramanian (Stanford University) and Yilin Yang (City University of Hong Kong) <i>Discussant: Liyan Yang</i> (University of Toronto)
15:45 – 16:00	Closing Remarks by Professor Junbo Wang Head of the Department of Economics and Finance and Professor of Finance, City University of Hong Kong
Reception: 16:00 – 17:00	
Conference Dinner (by invitation only)	