



Preliminary Program

2014 FINANCIAL MARKETS & CORPORATE GOVERNANCE CONFERENCE

Brisbane, Queensland University of Technology, Garden Point Campus April 23, 2014 through April 24, 2014

04/23/2014 - 10:45 AM

Location: Room 1 P504

Asset Pricing I

Xiaoxia Ye, Stockholm University - School of Business

[A Tale of Two Returns: Investment and Stock Returns with Investment Specific Technology Change](#)

Dulani Jayasuriya, NUS Business School, National University of Singapore

[Empirical Test on the Liquidity-Adjusted Capital Asset Pricing Model](#)

Van H. Vu, Monash University - Department of Accounting and Finance

Daniel Chai, Monash University

Viet Minh Do, Monash University - Department of Accounting and Finance

[A Puzzle of Counter-Credit-Risk Corporate Yield Spreads in China's Corporate Bond Market](#)

Jian Luo, Xiamen University - Wang Yanan Institute for Studies in Economics (WISE)

Xiaoxia Ye, Stockholm University - School of Business

[Pricing Performance of Ad-Hoc Black-Scholes Models vis-à-vis TSRV Based Black-Scholes Model: Empirical Evidences from Indian Options Market](#)

Shivam Singh, Indian Institute of Management (IIM), Lucknow

Alok Dixit, Indian Institute of Management (IIM), Lucknow

Discussants:

Shivam Singh, Indian Institute of Management (IIM), Lucknow

Dulani Jayasuriya, NUS Business School, National University of Singapore

Van Vu, Monash University - Department of Accounting and Finance
Xiaoxia Ye, Stockholm University - School of Business

04/23/2014 - 10:45 AM

Location: Room 4 P506A

Financial Accounting I

John Hillier, La Trobe University

Matching between Revenues and Expenses and the Adoption of International Financial Reporting Standards

Kai Jin, University of Technology Sydney (UTS) - School of Accounting
Yaowen Shan, University of Technology Sydney (UTS) - School of Accounting
Stephen L. Taylor, University of Technology Sydney (UTS) - School of Accounting

Accounting Conservatism, Banking Crises, and Crisis-Sensitivity

Casper Broekhof, University of Amsterdam (UvA)
Martien Jan Peter Lubberink, Victoria University of Wellington - School of Accounting and Commercial Law
Thu Phuong Truong, Victoria University of Wellington

Percent Accruals and the Accrual Anomaly: Korean Evidence

Jung Hoon Kim, Florida International University (FIU)
Young Jun Kim, Seoul National University
Sewon Kwon, Seoul National University - College of Business Administration
Su Jeong Lee, Seoul National University - College of Business Administration

Properties of Analysts' Consensus Cash Flow Forecasts for Australian Firms

Kamran Ahmed, La Trobe University - School of Accounting
John R. Hillier, La Trobe University
Steven, *affiliation not provided to SSRN*

Discussants:

Su Jeong Lee, Seoul National University - College of Business Administration
Stephen Taylor, University of Technology Sydney (UTS) - School of Accounting
John Hillier, La Trobe University
Thu Phuong Truong, Victoria University of Wellington

04/23/2014 - 10:45 AM

Location: Room 2 P505

Corporate Finance I

Janice How, Queensland University of Technology

Effects of Board Reforms on Capital Structure and Investment

Byung Min, Griffith University

Market Expectations of Propping Using Within-Group Acquisitions

Kun Tracy Wang, Australian National University (ANU)
Greg Shailer, Australian National University (ANU)

The Value of Political Connections in Business Groups

Myungsub Choi, Queensland University of Technology - School of Economics and Finance
Janice C. Y. How, Queensland University of Technology
Peter Verhoeven, Queensland University of Technology - Faculty of Business

The Role of Leverage in Cross-Border Mergers and Acquisitions

May Hu, Deakin University
Jingjing Yang, Jiangxi Normal University

Discussants:

Peter Verhoeven, Queensland University of Technology - Faculty of Business
May Hu, Deakin University
Kun Wang, Australian National University (ANU)
Byung Min, Griffith University

04/23/2014 - 10:45 AM

Location: Keynote room P514

Corporate Governance & Social Responsibility I

Nga Pham, La Trobe University

Mergers and Acquisitions: CEO Duality, Operating Performance and Stock Returns

Nga Le Thu Pham, La Trobe University
K. B. Oh, La Trobe University - Faculty of Law and Management
Richard J. Pech, La Trobe University

Voting Cap Regulation and Shareholder Wealth: The Case of Indian Banks

Chinmoy Ghosh, University of Connecticut - Department of Finance
James I. Hilliard, University of Georgia - Department of Insurance, Legal Studies, Real Estate
B.V. Phani, Indian Institute of Technology (IIT), Kanpur
Milena T. Petrova, Syracuse University - Whitman School of Management

Board Diversity and Firm Performance: Empirical Evidence from Hong Kong, South Korea, Malaysia and Singapore

Daniel C. M. Low, University of Otago - Department of Accountancy and Finance
Helen Roberts, University of Otago - Department of Accountancy and Finance
Rosalind H. Whiting, University of Otago - Department of Accountancy

Discussants:

Milena Petrova, Syracuse University - Whitman School of Management
Rosalind Whiting, University of Otago - Department of Accountancy
Nga Pham, La Trobe University

04/23/2014 - 10:45 AM

Location: Room 512

Corporate Governance & Social Responsibility II

Marion Hutchison, Queensland University of Technology - Faculty of Business

Is CEO Human Capital Related to Firm Performance?

Marion R. Hutchison, Queensland University of Technology - Faculty of Business

Monitoring Capabilities of Busy and Overlap Directors: Evidence from Australia

Carlos Fernandez, Universidad de Oviedo - Facultad de Economicas

Shams Pathan, University of Queensland - Finance, Financial Research Network (FIRN)

Rubén Arrondo García, Universidad de Oviedo - Facultad de Economicas

Corporate Governance and Collateral Requirements: Evidence from China's Listed Firms

Can An, University of Wollongong

Gary Gang Tian, University of Wollongong - School of Accounting and Finance

Xiaofei Pan, University of Wollongong

Discussants:

Can An, University of Wollongong

Marion Hutchison, Queensland University of Technology - Faculty of Business

Carlos Fernandez, Universidad de Oviedo - Facultad de Economicas

04/23/2014 - 10:45 AM

Location: Room 5 P506

Financial Institutions & Markets I

Xin Zheng, University of Sydney - School of Economics

Asia-Pacific Stock Market Volatilities and Macroeconomic Indicators - Optimal GARCH Model Selection

Xin Zheng, University of Sydney - School of Economics

Does Trading by Individual Investors Predict Future Stock Returns? Evidence from Australia

Xiao Tian, Monash University

Binh Huu Do, Monash University - Department of Accounting and Finance

Huu Nhan Duong, Monash University - Department of Accounting and Finance

Petko S. Kalev, University of South Australia

Incentives and Risk Taking: Evidence from Insurance Companies

Jyotirmoy Podder, Torrens University

Michael T. Skully, Monash University - Department of Accounting and Finance

Sudipta Bose, Australian School of Business at UNSW

Discussants:

Huu Nhan Duong, Monash University - Department of Accounting and Finance

Jyotirmoy Podder, Torrens University

Xin Zheng, University of Sydney - School of Economics

04/23/2014 - 3:15 PM

Location: Room 1 P504

Fund Management I

Yunieta Nainggolan, Queensland University of Technology

Empirical Test of the Liquidity-Based Theory of Closed-End Funds

Jerry T. Parwada, University of New South Wales (UNSW) - School of Banking and Finance

Kenny Siaw, University of New South Wales (UNSW) - School of Banking and Finance

Financial Literacy and Kiwisaver Decisions

Aaron B. Gilbert, Auckland University of Technology - Faculty of Business & Law
Ken Hyde, Auckland University of Technology
Alireza Tourani-Rad, Auckland University of Technology - Faculty of Business & Law
Kyle Le, Auckland University of Technology

Are Institutional Investors Prudent Traders? Evidence from an Emerging Market

Yu-Fen Chen, Da-Yeh University
Fu-Lai Lin, Da-Yeh University

The Ethical Screening and Compliance Information Disclosure Practices of Islamic Equity Funds

Yunieta Anny Nainggolan, Queensland University of Technology

Discussants:

Yu-Fen Chen, Da-Yeh University
Yunieta Nainggolan, Queensland University of Technology
Aaron Gilbert, Auckland University of Technology - Faculty of Business & Law
Kenny Siaw, University of New South Wales (UNSW) - School of Banking and Finance

04/23/2014 - 3:15 PM

Location: Room 4 P506A

Financial Accounting II

Sidney Leung, City University of Hong Kong (CityUHK) - Department of Accountancy

The Effect of IFRS Adoption on Accounting Quality and Market Liquidity: The Impact of Family Control

Sidney Leung, City University of Hong Kong (CityUHK) - Department of Accountancy
Greg Clinch, University of Melbourne - Faculty of Business and Economics

Earnings Management and Audit Fee Responses in New Zealand

Le Hoai Nam, Victoria University of Wellington - School of Accounting and Commercial Law

Management Incentives to Capitalize Intangible Assets

Mark Russell, University of Queensland

Discussants:

Mark Russell, University of Queensland
Sidney Leung, City University of Hong Kong (CityUHK) - Department of Accountancy
Huong (Helen) Truong, *affiliation not provided to SSRN*

04/23/2014 - 3:15 PM

Location: Room 2 P505

Corporate Finance II

Yee-Boon Foo, Monash University - Sunway Campus

Insider Trading Restrictions and Corporate Risk Taking

Yuanto Kusnadi, Singapore Management University - School of Accountancy

Political Connections and Stock Liquidity in the Malaysian Market

Ferdinand A. Gul, Monash University - Sunway Campus

Yee-Boon Foo, Monash University - Sunway Campus

Simon Fung, Hong Kong Polytechnic University - Faculty of Business

Rights Offerings, Transferability, Standby Status and Audit Quality

Balasingham Balachandran, La Trobe University - Department of Economics and Finance

Robert W. Faff, University of Queensland

Huong Giang (Lily) Nguyen, La Trobe University

Premkanth Puwanenthiren, La Trobe University - Department of Economics and Finance

Discussants:

Yee-Boon Foo, Monash University - Sunway Campus

Balasingham Balachandran, La Trobe University - Department of Economics and Finance

Yuanto Kusnadi, Singapore Management University - School of Accountancy

04/23/2014 - 3:15 PM

Location: Keynote room P514

Corporate Governance & Social Responsibility III

Chandrasekhar Krishnamurti, Auckland University of Technology - Faculty of Business & Law

Market Reaction to the Malaysian Code on Corporate Governance

Laurent Germain, École Supérieure de Commerce (ESC) de Toulouse

Nadine Galy, École Supérieure de Commerce (ESC) de Toulouse - Economics and Finance

Wanling Lee, Toulouse Business School

Are Excess Cash Holdings More Valuable to Firms in Times of Crisis? Financial Constraints and Governance Matter

Yanhao Chang, University of Queensland

Karen L. Benson, University of Queensland - Business School

Robert W. Faff, University of Queensland

The Role of Voluntary Corporate Governance Mechanisms on Environmental Risk Disclosure: Australian Evidence

Eswaran Velayutham, University of Southern Queensland

Chandrasekhar Krishnamurti, Auckland University of Technology - Faculty of Business & Law

Ariful Hoque, Murdoch University

Can Governance Quality Predict Stock Market Returns? New Evidence from 40 Countries

Paresh Kumar Narayan, Deakin University - School of Accounting, Economics and Finance

Huson Joher Ali Ahmed, Deakin University

Susan S. Sharma, Deakin University

Kannan S Thurailsamy, Deakin University - Faculty of Business and Law

Discussants:

Kannan Thurailsamy, Deakin University - Faculty of Business and Law

Wanling Lee, Toulouse Business School

Yanhao Chang, University of Queensland

Chandrasekhar Krishnamurti, Auckland University of Technology - Faculty of Business & Law

04/23/2014 - 3:15 PM

Location: Room 5 P506

Financial Institutions & Markets II

Viet Do, Monash University - Department of Accounting and Finance

Price Clustering and Round Number Effects - Evidence from the German Market

Felix Fritz, Karlsruhe Institute of Technology

Chinese Institutional Trading, Stock Returns and Earnings Announcements

Zhijuan Chen, Zhejiang Gongshang University (ZJGSU)

Changfeng Ma, Zhejiang Gongshang University (ZJGSU)

Malaysian Corporate Spin-Offs: Wealth Redistribution Relations with Debt and Liquidity

Yoon Teik Wei, University Putra Malaysia - Faculty of Economics and Management

Annuar Nassir, University Putra Malaysia

Yoon Chung Sin, University Putra Malaysia

Borrowers' Equity Options and Loan Contract Terms

Viet Minh Do, Monash University - Department of Accounting and Finance

Cameron Truong, Monash University

Tram Vu, Monash University - Department of Accounting and Finance

Discussants:

Changfeng Ma, Zhejiang Gongshang University (ZJGSU)

Viet Do, Monash University - Department of Accounting and Finance

Felix Fritz, Karlsruhe Institute of Technology

Yoon Wei, University Putra Malaysia - Faculty of Economics and Management

04/23/2014 - 3:15 PM

Location: Room 512

Financial Institutions & Markets V

May Hu, Deakin University

Price Discovery in US-Canadian Cross-Listed Shares

Bart Frijns, Auckland University of Technology - Faculty of Business & Law

Aaron B. Gilbert, Auckland University of Technology - Faculty of Business & Law

Alireza Tourani-Rad, Auckland University of Technology - Faculty of Business & Law

To Give or Not to Give? Government Guarantees, Bank Ownership & Banking Stability

Sumit Agarwal, NUS Business School, National University of Singapore

Dulani Jayasuriya, NUS Business School, National University of Singapore

Fraud, Market Reaction, and Role of Institutional Investors in Chinese Listed Firms

Reena Aggarwal, Georgetown University - Robert Emmett McDonough School of Business

May Hu, Deakin University

Jingjing Yang, Jiangxi Normal University

Order Aggressiveness in Call Auction: Lessons from Closing Call's New Information Disclosure Mechanism in Taiwan

Yi-Heng Tseng, Yuan Ze University - College of Management

Shu-Heng Chen, National Chengchi University (NCCU) - Department of Economics
Chia-Ling Chang, National Chengchi University (NCCU) - Department of Economics

Discussants:

May Hu, Deakin University
Aaron Gilbert, Auckland University of Technology - Faculty of Business & Law
Dulani Jayasuriya, NUS Business School, National University of Singapore
Robert Maderitsch, University of Hohenheim - Faculty of Business, Economics and Social Sciences

04/24/2014 - 9:00 AM

Location: Room 4 P506A

Financial Accounting III

Shahwali Khan, Institute of Management Sciences - Peshawar

Value Relevance of Comprehensive Income

Dr. Shahwali Khan, Institute of Management Sciences - Peshawar
Michael E. Bradbury, Massey University - College of Business
Stephen M. Courtenay, Nanyang Technological University (NTU)

Disaggregation in Mandatory Risk Disclosure, Audit Conservatism and Implied Cost of Equity Capital

Ahmed K. Alhadi II, Curtin University of Technology - School of Accounting
Grantley Taylor, Curtin University of Technology
Mahmud Hossain, Central Queensland University (CQUniversity)

Corporate Life Cycle and Cost of Equity Capital

Mostafa Monzur Hasan, Curtin University
Mahmud Hossain, Central Queensland University (CQUniversity)
Adrian (Wai-kong) Cheung, Curtin University of Technology - Department of Finance and Banking
Ahsan Habib, Independent

Discussants:

Ahmed Alhadi, Curtin University of Technology - School of Accounting
Mostafa Hasan, Curtin University
Shahwali Khan, Institute of Management Sciences - Peshawar
Chandrasekhar Krishnamurti, Auckland University of Technology - Faculty of Business & Law

04/24/2014 - 9:00 AM

Location: Room 2 P505

Corporate Finance III

Steven Li, RMIT University

Wealth Effects of Dividend Regulation: Evidence from China

Chao (Kevin) Li, University of Melbourne - Department of Accounting and Business Information Systems

The Cost of Capital and Optimal Financing Policy in a Dynamic Setting

Sigitas Karpavicius, Flinders University

The Impact of Firm Characteristics and Manager Holdings on Hedging Decisions by Australian Mining Companies

Guang Ping Huang, RMIT University
Steven Li, RMIT University

Australian Foreign Currency Loans: Hedging or Arbitrage?

Viet Minh Do, Monash University - Department of Accounting and Finance
Tram Vu, Monash University - Department of Accounting and Finance

Discussants:

Steven Li, RMIT University
Chao Li, University of Melbourne - Department of Accounting and Business Information Systems
Tram Vu, Monash University - Department of Accounting and Finance
Sigitas Karpavicius, Flinders University

04/24/2014 - 9:00 AM

Location: Keynote room P514

Corporate Governance & Social Responsibility IV

Robert Durand, Curtin University of Technology - Department of Finance and Banking

The Value of a Saint

SzeKee Koh, University of Western Australia
Robert B. Durand, Curtin University of Technology - Department of Finance and Banking
Manapon Limkriangkrai, Monash University

Accelerated Equity Offers: The Role of Internal and External Certification Mechanisms

Hardjo Koerniadi, Auckland University of Technology
Chandrasekhar Krishnamurti, Auckland University of Technology - Faculty of Business & Law
Sie Ting Lau, Nanyang Technological University (NTU) - Division of Banking & Finance
Alireza Tourani-Rad, Auckland University of Technology - Faculty of Business & Law
Yang Ting, Auckland University of Technology

The Role of Corporate Governance and Information Asymmetry in Private Placement in Australia

Suichen Xu, Queensland University of Technology - School of Economics and Finance
Janice C. Y. How, Queensland University of Technology
Peter Verhoeven, Queensland University of Technology - Faculty of Business

Discussants:

Chandrasekhar Krishnamurti, Auckland University of Technology - Faculty of Business & Law
Suichen Xu, Queensland University of Technology - School of Economics and Finance
Robert Durand, Curtin University of Technology - Department of Finance and Banking

04/24/2014 - 9:00 AM

Location: Room 512

Corporate Governance & Social Responsibility V

Jacqueline Birt, University of Queensland - Business School

Managerial Ownership and Agency Cost: Evidence from Bangladesh

Afzalur Rashid, University of Southern Queensland

Corporate Philanthropy and Bank Loans in China

Donghua Chen, Nanjing University

Dequan Jiang, Nanjing University

Xin Yu, University of Queensland

A Tale of Two Football Codes: Corporate Governance Failings and Performance Enhancing Drugs

Jacqueline L Birt, University of Queensland - Business School

Jean-Pierre Fenech, Monash University

Greg B. Fisher, Flinders University

Michael J. Turner, University of Queensland - Business School

Discussants:

Xin Yu, University of Queensland

Jacqueline Birt, University of Queensland - Business School

Peter Verhoeven, Queensland University of Technology - Faculty of Business

Janice How, Queensland University of Technology

04/24/2014 - 9:00 AM

Location: Room 5 P506

Financial Institutions & Markets IV

Simon Xu, Monash University - Department of Accounting and Finance

Bank Balance Sheet Adjustments, Trading Channel and Transmission of Monetary Policy Shocks

Tanvir Ansari, Queensland University of Technology - School of Economics and Finance

Liquidation Discount – A Novel Application of ARFIMA-GARCH

Felix Chan, Curtin University of Technology - Centre for Research in Applied Economics

John Gould, Curtin University of Technology - Department of Finance and Banking

Ranjodh Singh, Curtin University

Joey Wenling Yang, University of Western Australia - UWA Business School

Basel Capital Adequacy Agreements and Bank Risk: Some Australian Evidence

Bernard Bollen, University of New England (Australia) - New England Business School

Michael T. Skully, Monash University - Department of Accounting and Finance

Xiaoting Wei, Monash University - Department of Accounting and Finance

European Banks and Sovereigns: Wedding or Divorce?

Simon Dong-Zhe Xu, Monash University - Department of Accounting and Finance

Francis Haeueck In, Monash University - Department of Accounting and Finance

Catherine S. Forbes, Monash University - Department of Econometrics & Business Statistics

Inchang Hwang, New York University (NYU) - Leonard N. Stern School of Business

Discussants:

Simon Xu, Monash University - Department of Accounting and Finance

Michael Skully, Monash University - Department of Accounting and Finance

Tanvir Ansari, Queensland University of Technology - School of Economics and Finance

Ranjodh Singh, Curtin University

04/24/2014 - 9:00 AM

Location: Room 1 P504

Asset Pricing II

Anup Basu, Queensland University of Technology

New Share Issues and the Cross-Section of Equity Returns Under a Dividend Imputation Tax System

Adrian Melia, University of Newcastle (Australia)

Paul Docherty, University of Newcastle (Australia)

Stephen Andrew Easton, Newcastle University

The Predictive Ability of P/E Ratio: Evidence from Australia and New Zealand

Anup K. Basu, Queensland University of Technology

Luke O'Shea, Pricewaterhousecoopers, Australia

Market Sentiment and the Fama-French Factor Premia

Abul Shamsuddin, University of Newcastle (Australia) - Newcastle Business School

Jae H. Kim, La Trobe University - Department of Economics and Finance

What Explains The Credit Risk-Return Puzzle

Emawtee Bissoondoyal-Bheenick, Monash University - Department of Accounting and Finance

Robert Darren Brooks, Monash University - Department of Econometrics & Business Statistics

Discussants:

Emawtee Bissoondoyal-Bheenick, Monash University - Department of Accounting and Finance

Adrian Melia, University of Newcastle (Australia)

Anup Basu, Queensland University of Technology

Abul Shamsuddin, University of Newcastle (Australia) - Newcastle Business School

04/24/2014 - 1:30 PM

Location: Room 1 P504

Fund Management II

Karen Benson, University of Queensland - Business School

Superman in the Dark: Trading Behavior of the Chinese National Social Security Fund

Yong Li, University of Queensland - Business School

Karen L. Benson, University of Queensland - Business School

Robert W. Faff, University of Queensland

Grades Matter in Performance: Morningstar Stewardship Grades and Mutual Fund Performance

Aurobindo Ghosh, Singapore Management University - Lee Kong Chian School of Business

Jeremy Goh, Singapore Management University

Wee Seng Ng, National University of Singapore (NUS)

On the Performance of Ethical Investments: The Case of Islamic Equity Funds

Yunieta Anny Nainggolan, Queensland University of Technology

Janice C. Y. How, Queensland University of Technology

Peter Verhoeven, Queensland University of Technology - Faculty of Business

Discussants:

Aurobindo Ghosh, Singapore Management University - Lee Kong Chian School of Business
Yunieta Nainggolan, Queensland University of Technology
Karen Benson, University of Queensland - Business School

04/24/2014 - 1:30 PM

Location: Room 2 P505

Corporate Finance IV

Robert Durand, Curtin University of Technology - Department of Finance and Banking

The Disciplinary Role of Leverage: Evidence from East Asian Acquirers

Minh Thao Ngo, Curtin University of Technology - School of Economics and Finance

Robert B. Durand, Curtin University of Technology - Department of Finance and Banking

Elaine Laing, Curtin University of Technology - Curtin Business School - Bentley Campus

Open Market Repurchase Program, Dividend Payment Status, Information Asymmetry, and Institutional Ownership

Balasingham Balachandran, La Trobe University - Department of Economics and Finance

Darren Henry, La Trobe University - School of Accounting

Huong Giang (Lily) Nguyen, La Trobe University

Viet Hung Pham, La Trobe University - Department of Economics and Finance

Manipulation in IPOs: Evidence from Indian Market

Suman Neupane, Griffith University - Department of Accounting, Finance and Economics

S. Ghon Rhee, University of Hawaii at Manoa - Shidler College of Business

Madhu Veeraraghavan, T.A. Pai Management Institute (TAPMI)

Discussants:

Suman Neupane, Griffith University - Department of Accounting, Finance and Economics

Robert Durand, Curtin University of Technology - Department of Finance and Banking

Viet Hung Pham, La Trobe University - Department of Economics and Finance

04/24/2014 - 1:30 PM

Location: Room 512

Corporate Finance V

A Theoretical Analysis of Strategic Alliances in the Mexican Insurance Market

José G. Vargas-Hernández, Universidad de Guadalajara - University Center for Economic and Managerial Sciences

Short Sales Constraints and Price Adjustment to Earnings Announcements

Min Bai, Auckland University of Technology - Department of Finance

Yafeng Qin, National University of Singapore (NUS)

Alireza Tourani-Rad, Auckland University of Technology - Faculty of Business & Law

Does it Matter How the Corporate Investment Ratio is Measured? Evidence from UK Listed Firms

Qingwei Meng, University of Birmingham

Victor Murinde, University of Birmingham - Department of Accounting and Finance

Ping Wang, University of Birmingham

Discussants:

Ping Wang, University of Birmingham

Josè Vargas-Hernandez, Universidad de Guadalajara - University Center for Economic and Managerial Sciences

Min Bai, Auckland University of Technology - Department of Finance

04/24/2014 - 1:30 PM

Location: Keynote room P514

Corporate Governance & Social Responsibility VI

Shann Turnbull, International Institute for Self-governance

Integrating Corporate Social Responsibilities into Governance

Shann Turnbull, International Institute for Self-governance

Stock Return Commonality within Business Groups: Fundamentals or Sentiment?

Min-Su Kim, Korea University

Woojin Kim, Seoul National University - College of Business Administration

Dong Wook Lee, Korea University

Board Independence, Investment Opportunity Set and Financial Performance of South African Firms

Balachandran Muniandy, La Trobe University - School of Accounting

John R. Hillier, La Trobe University

Discussants:

Dong Lee, Korea University

John Hillier, La Trobe University

Shann Turnbull, International Institute for Self-governance

04/24/2014 - 1:30 PM

Location: Room 4 P506A

Financial Institutions & Markets III

Mansor Ibrahim, International Centre for Education in Islamic Finance (INCEIF)

Time- and State-Dependent Information Transmission between Stock Markets in Hong Kong, Europe and the US

Robert Maderitsch, University of Hohenheim - Faculty of Business, Economics and Social Sciences

Property Rights and the Stock Market-Real Activity Nexus after the Global Financial Crisis

Adam Ng, International Centre for Education in Islamic Finance (INCEIF)

Ginanjari Dewandaru, International Centre for Education in Islamic Finance (INCEIF)

Mansor H Ibrahim, International Centre for Education in Islamic Finance (INCEIF)

Liquidity as Information Signal: Evidence from Currency Options Market

Abhijeet Chandra, Indian Institute of Technology (IIT), Madras

M. Thenmozhi, Indian Institute of Technology (IIT), Madras

Discussants:

Mansor Ibrahim, International Centre for Education in Islamic Finance (INCEIF)

M. Thenmozhi, Indian Institute of Technology (IIT), Madras

Shu-Heng Chen, National Chengchi University (NCCU) - Department of Economics

04/24/2014 - 1:30 PM

Location: Room 5 P506

Financial Institutions & Markets VI

Susan Shan, Shanghai Jiao Tong University (SJTU) - Shanghai Advanced Institute of Finance (SAIF)

Relationship between Microblogs and Volatility of Intraday Stock Market Returns

Jie Lin, Tongji University - School of Economics and Management

Wanyun Cheng, Tongji University - School of Economics and Management

Wei Gong, Jiangxi Vocational College of Finance and Economics

XiaoLei Wang, La Trobe University

The Islamic Banking Performance. Impact of Financial Crisis on Developing Countries' Macroeconomics Factors

Sulaiman Abdullah Alnasser, Universiti Sains Malaysia (USM) - School of Management

Jorlah B. T. Muhammed, Universiti Sains Malaysia (USM) - School of Management

Rayenda Khresna Brahmana, Universiti Sains Malaysia (USM) - School of Management

Testing Security Spanning, with Application to the Emerging Offshore Yuan Market

Roger J. Bowden, Victoria University of Wellington - School of Economics & Finance

Changfeng Ma, Zhejiang Gongshang University (ZJGSU)

Credit Default Swaps and Bank Risk Taking

Susan Chenyu Shan, Shanghai Jiao Tong University (SJTU) - Shanghai Advanced Institute of Finance (SAIF)

Dragon Yongjun Tang, University of Hong Kong - School of Economics and Finance

Hong Yan, University of South Carolina - Department of Finance

Discussants:

Sulaiman Alnasser, Universiti Sains Malaysia (USM) - School of Management

Wanyun Cheng, Tongji University - School of Economics and Management

Susan Shan, Shanghai Jiao Tong University (SJTU) - Shanghai Advanced Institute of Finance (SAIF)

Changfeng Ma, Zhejiang Gongshang University (ZJGSU)
