

Options and derivatives Thursday Session 1 (Chair Jędrzej Białkowski) GLB3.01			
	Xinfeng Ruan	University of Otago	<u>The Cross-Sectional Variation of Skew Risk Premia</u>
	Sebastian Gehricke	University of Otago	<u>Modeling VXX under jump diffusion with stochastic long-term mean</u>
	Adrian Fernandez-Perez	AUT University	<u>Harvesting Commodity Styles: An Integrated Framework</u>
	Bart Frijns	AUT University	<u>Properties and the Predictive Power of Implied Volatility in Dairy Market</u>
FX/International Thursday Session 1 (Chair Martin Berka) GLB 3.02			
	Sazali Abidin	Lincoln University	<u>Efficiency of New Zealand's Spot FOREX Market after Twenty Four Years of Float</u>
	Tahir Suleman	Victoria University	<u>Political Risk, Exchange Rate Return and Volatility</u>
	Anella Munro	RBNZ	<u>Monetary Policy and Risk in the Open Economy</u>
	Toby Daglish	Victoria University	<u>International Conditional Policy Uncertainty</u>
Stock markets 1 Thursday Session 1 (Chair Nick Nguyen) GLB 3.07			
	Nhut Nguyen Hoang	Massey University	<u>A Note on Intraday Event Studies</u>
	Cuong Nguyen	Lincoln University	<u>Revisiting the linkages between real estate and equity markets through the lens of a wavelet analysis</u>
	Justin Nguyen	Victoria University	<u>Policy Uncertainty and Market Liquidity</u>
	Rui Ma	Massey University	<u>Market Volatility, Liquidity Shocks, and Stock Returns: Worldwide Evidence</u>
Corporate Finance 1 Thursday Session 2 (Chair Carolyn Wirth) GLB 3.01			
	Warwick Anderson	University of Canterbury	<u>Dividend payout and executive compensation: theory and evidence from New Zealand</u>
	Ahmed imran Hunjra	The University of Waikato	<u>Capital Structure as a Mediating Factor between Uncertainty, CSR, Stakeholder Interest and Financial Performance</u>
	Saba Sehrish	Massey University	<u>Executives' Gender and Prospect Theory</u>
	Michael Keefe	Victoria University	<u>Share repurchases in different taxation systems</u>
Banking Thursday Session 2 (Chair Dimitri Margaritis) GLB 3.02			

	Dimitris Margaritis	The University of Auckland	<u>The Financial Crisis and the Shadow Price of Bank Capital</u>
	Vijay Kumar	The University of Waikato	<u>Do profitable banks really make a positive contribution to the economy? A study across ten Asia-Pacific countries</u>
	Salah U-Din	Massey University	<u>Market Structure and Bank Efficiency; An Exploration Based on Australia and New Zealand</u>
	Thanh Ngo	Massey University	<u>Operational Efficiency of Bank Loans and Deposits: A Case Study of Vietnamese Banking System</u>
Funds management/investment Thursday Session 2 (Chair Jing Liao) GLB 3.07			
	Bart Frijns	AUT University	<u>A New Perspective on the Performance of New Zealand Actively Managed Funds</u>
	Jean-Philippe Weisskopf	Ecole hôtelière de Lausanne	<u>Investing in the Rich of this World: Family Investment Trusts and their Performance</u>
	Russell Gregory-Allen	Massey University	<u>Corporate Governance in Mutual Funds: The Impact of Holdings Disclosure</u>
	Jeffrey Chen	Victoria University	<u>Board of director compensation in China: To pay or not to pay? How much to pay?</u>
SME finance Friday Session 1 (Chair Krishna Reddy) GLB 3.01			
	William Wilson	Massey University	<u>Investor Criteria of early stage ventures in New Zealand</u>
	Christina Atanasova	Simon Fraser University	<u>Firm Diversification Affects Liquidity Management: The Role of Lines of Credit</u>
	James Murray	Ara Institute of Canterbury	<u>Network Effects Across Equity Crowdfunding Platforms: Evidence from the New Zealand Market</u>
Mixed categories (1) Friday Session 1 (Chair Michael Naylor) GLB 3.02			
	Satish Kumar	NITIE Mumbai, India	<u>How Financial Literacy and Demographic Variables Relate to Behavioral Biases</u>
	Mui Kuen Yuen	Massey University	<u>Hedge Fund Factors and Survival Analysis: Evidence from Asia Pacific</u>
	Ayesha Scott	AUT University	<u>Short and Sweet or Just Short? The Readability of Product Disclosure Statements</u>

Corporate Finance 2 Friday Session 1 (Chair Jeff Wongchoti) GLB 3.07			
	David Smith	Massey University	<u>How is investment efficiency related to investment transparency?</u>
	Atcha Kamolsareeratana	Mahidol University	<u>Gambling Addiction in the Stock Market</u>
	Mona Yaghoubi	Victoria University	<u>The influence of investment volatility on capital structure and cash holdings</u>
Mixed categories (2) Friday Session 2 (Chair Hamish Anderson) GLB 3.01			
	Yuk Ying Chang	Massey University	<u>China and International Housing Price Growth</u>
	Xiping Li	Massey University	<u>Investigation of systemic risk contribution using an accounting based measure</u>
	Hamish Anderson	Massey University	<u>Party Committee Secretary serving on corporate boards and firm bribery channels</u>
Stock markets 2 Friday Session 2 (Chair Ben Marshall) GLB 3.02			
	Ivan Indriawan/Bart Frijns	AUT University	<u>Turn of the Month Effect in the New Zealand Stock Market</u>
	Leon Li	The University of Waikato	<u>Prospect Theory and Earnings Manipulation: Examination of Non-Uniform Relation between Earnings Manipulation and Stock Returns Using Quantile Regression</u>
	Dulani Jayasuriya Daluwathumullagamage	The University of Auckland	<u>Is Artificial Intelligence the Oracle of Delphi for Stock Markets? Artificial Intelligence and Stock Market Predictability</u>
Corporate Finance 3 Friday Session 2 (Chair Bill Wilson) GLB 3.07			
	Hai Lin	Victoria University	<u>Trend momentum in corporate bonds</u>
	John Fan Zhang	AUT University	<u>Cultural diversity and capital structures of multinational firms</u>
	Muhammad Qamar	Australian Institute of Business	<u>Do Mergers and Acquisitions Create Value? The Post-M&A Performance of Acquiring Firms in China and India</u>