

New Zealand Finance Colloquium

13 February 2020

LUNCH & REGISTRATION	WF8 LOUNGE	12:30 PM - 13:30 PM	LUNCH & REGISTRATION
Stream 1			(Session Chair in Bold)
SESSION 1	ROOM WF710	13.30 PM - 15.00 PM	PRESENTATIONS
BANKING AND FINTECH	David Tripe	Massey University	Does FinTech Increase or Reduce Commercial Banks' Risk-taking? Evidence from China's Banking Sector
	Martien Lubberink	Victoria University Wellington	Discretionary Bank Capital Buffers
	Nikhil Srivastava	Massey University	Effects of competition on bank deposits: a cross-country analysis
	Saba Azeem	Massey University	Effects of customers' personal characteristics on the use of online banking in New Zealand
SESSION 2	ROOM WF711	13.30 PM - 15.00 PM	PRESENTATIONS
CORPORATE FINANCE	Nuttawat Visaltanachoti	Massey University	Does a change in the information environment affect the labour adjustment cost?
	Khanh Hoang	Lincoln University	How does policy uncertainty affect corporate diversification?
	Alastair Marsden	University of Auckland	Underwriting in the Australian IPO Markets: Determinants and Pricing
	Jean-Philippe Weisskopf	Ecole hoteliere de Lausanne	What if dividends were tax-exempt? Evidence from a natural experiment
COFFEE/TEA BREAK	WF8 LOUNGE	15.00 PM - 15.30 PM	COFFEE/TEA BREAK
Stream 2			(Session Chair in Bold)
SESSION 1	ROOM WF710	15.30 PM - 17.00 PM	PRESENTATIONS
GOVERNANCE I	Nhut Nguyen Hoang	Auckland University of Technology	Climate Disasters and Return Comovement
	Paul Geertsema	University of Auckland	Machine Valuation
	Warwick Anderson	University of Canterbury	The midterm election effect on US stock returns
SESSION 2	ROOM WF711	15.30 PM - 17.00 PM	PRESENTATIONS
BEHAVIOURAL FINANCE	Bart Frijns	Auckland University of Technology	Expectation formation in financial markets: Heterogeneity and sentiment
	Trang Phung	Massey University	The Role of Trust and Trading Frequency in Debt Decisions
	Muhammad Cheema	University of Waikato	Investor Sentiment Dynamics, the Cross-Section of Stock Returns and the MAX Effect
DINNER	AUT CAMPUS	18.00 PM - 20.30 PM	DINNER AT 4 SEASONS RESTAURANT

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ARRIVAL TEA/COFFEE	WF8 LOUNGE	08.30 AM-09.00 AM	ARRIVAL TEA/COFFEE
Stream 3			(Session Chair in Bold)
SESSION 1	WF710	09.00 AM - 10.30 AM	PRESENTATIONS
COMMODITIES	Ivan Indriawan Xiaolan Jia Adrian Fernandez-Perez Marinela Finta	Auckland University of Technology University of Otago Auckland University of Technology University of Otago and SKBI	Internationalization of Futures Markets: Lessons from China The Implied Volatility Smirk in the Commodity Market Fear or Hazards in Commodity Futures Markets Commodity Return Predictability: Evidence from Implied Variance, Skewness and their Risk Premia
SESSION 2	WF711	09.00 AM - 10.30 AM	PRESENTATIONS
BEHAVIOURAL FINANCE II	Sebastian Gehricke Tian Yue Helen Lu Saba Malik	University of Otago University of Otago University of Auckland Lincoln University	Implied Volatility Smirk in the Australian Dollar Market The Volatility Index and Volatility Risk Premium in China Tail Risk in Equity Factors Portfolio Style, Sorting, Diversification and Effectiveness of Asset Pricing Models
COFFEE/TEA BREAK	WF8 LOUNGE	10.30 AM - 11.00 AM	COFFEE/TEA BREAK
Stream 4			(Session Chair in Bold)
SESSION 1	WF710	11.00 AM - 12.30 PM	PRESENTATIONS
INFORMATION AND ANOMALIES	Ben Marshall JinGi Ha Mona Yaghoubi Yuk Ying (Candie) Chang	Massey University Auckland University of Technology University of Canterbury Massey University	Climate Disasters and Insider Trading Informed Trading and Price Discovery in 90 Years Ramadan Effect: Anomaly or Just Compensation for Liquidity Do Analysts Learn From Each Other? – A New Approach to an Unresolved Question
SESSION 2	WF711	11.00 AM - 12.30 PM	PRESENTATIONS
GOVERNANCE II	Helen Roberts Mark Humphery-Jenner Nava Ramezani Shushu Liao	University of Otago University of New South Wales Auckland University of Technology Auckland University of Technology	CEO Pay-Performance Sensitivity and Stock Return Variance: Evidence from New Zealand Of Fogs and Bogs: Does Litigation Risk Make Financial Reports Less Readable? Quality of Boards' Decision, Corporate Governance and Firm Performance Married CEOs and stock price crash risk
LUNCH AND AWARDS	WF8 LOUNGE	12.30 PM - 13.30 PM	LUNCH SPONSORED BY FIRN (FINANCIAL RESEARCH NETWORK) AWARDS SPONSORED BY ACFR, CFA ARX, INFINZ, MBIE AND NZX

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