



Lee Kong Chian
School of
Business

2018 SMU Summer Finance Research Camp, 5-6 July

Organized by: Singapore Management University
(Lee Kong Chian School of Business)

Dean: Gerry GEORGE

Deputy Dean: Melvyn TEO Song Wee

Finance Area Coordinator: Roger LOH

PhD Program Coordinator: Rong WANG

Program Chair: Jianfeng HU

VENUE: Lee Kong Chian School of Business, Level 2, Seminar Room 2.3

Day #1: SMU Faculty Sessions; 5 July, Thursday

8:20am - 8.50am

Registration (Outside Seminar Room 2.3)

8.50am - 9.00am

Welcome Speech by Dean Gerry George

Morning Session Chair - Roger LOH

Time	Item
9.00am - 9.25am	Paper One
	<i>The Informational Role of Overconfident CEOs</i>
	Presenter: Chishen WEI (Coauthor: Lei ZHANG)
	Discussant: Rik Sen (UNSW)
9.25am - 9.50am	Discussion
9.50am - 10:00am	Q & A
10:00am - 10.20am	<i>Break (Light refreshments will be provided)</i>
10.20am - 10.45am	Paper Two
	<i>Information Acquisition and Expected Returns: Evidence from EDGAR Search Traffic</i>
	Presenter: Weikai LI (Coauthor: Chengzhu SUN)
	Discussant: Zhi DA (University of Notre Dame)
10.45am - 11.10am	Discussion
11.10am - 11.20am	Q & A
11.20am - 11.45am	Paper Three
	<i>Real Time Macro Factors in Bond Risk Premium</i>
	Presenter: Dashan HUANG (Coauthor: Fuwei JIANG, Guoshi TONG)
	Discussant: Neil PEARSON (University of Illinois)
11.45am - 12.10pm	Discussion
12.10pm - 12.20pm	Q & A
12.20pm - 2.00pm	Lunch (Catering Area 2A & 2B)

Afternoon Session Chair - Joe ZHANG

2.00pm- 2.25pm	Paper Four
	<i>Socially Responsible Corporate Customers</i>
	Presenter: Hao LIANG (Coauthor: Rui DAI, Lilian NG)
	Discussant: Bohui ZHANG (CUHK Shenzhen)
2.25pm - 2.50pm	Discussion
2.50pm - 3.00pm	Q & A
3.00pm - 3.25pm	Paper Five
	<i>A Revisit to Capital Controls Policies When Bitcoin Is In Town</i>
	Presenter: Gloria YU (Coauthor: Jinyuan ZHANG)
	Discussant: Dragon TANG (The University of Hong Kong)
3.25pm - 3.50pm	Discussion
3.50pm - 4.00pm	Q & A
4.00pm - 4.30pm	<i>Break (Light refreshments will be provided)</i>
4.30pm - 4.55pm	Paper Six
	<i>Media Network Based Investors' Attention: A Powerful Predictor of Market Premium</i>
	Presenter: Jun TU (Coauthor: Li GUO, Lin PENG, Yubo TAO)
	Discussant: Tse-Chun LIN (The University of Hong Kong)
4.55pm - 5.20pm	Discussion
5.20pm - 5.30pm	Q & A
6.00pm - 8.00pm	<i>Dinner (for faculty and visiting professors only)</i>



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Day #2: SMU Doctoral Consortium; 6 July, Friday

8:30am - 9.00am

Registration (Outside Seminar Room 2.3)

Session1: Session Chair - Jianfeng HU	
Paper One:	<i>Credit Default Swaps Pricing Errors Reversal and Stock Market Expected Risks and Returns</i>
9.00am - 9.15am	Presenter: Hao CHENG
9.15am - 9.30am	Discussant: Junye LI (ESSEC Business School)
9.30am - 9:40am	Q & A
Paper Two:	<i>Sentiment, Limited Attention and Mispricing</i>
9:40am - 9.55am	Presenter: Xinrui DUAN (Coauthor: Li GUO, Weikai LI, Jun TU)
9.55am - 10.10am	Discussant: Ben CHAROENWONG (NUS)
10.10am - 10.20am	Q & A
10.20am - 10.35am	<i>Break</i> (Light refreshments will be provided)
Session2: Session Chair - Jianfeng HU	
Paper Three:	<i>Are Disagreements Agreeable? Evidence from Information Aggregation</i>
10.35am - 10.50am	Presenter: Jiangyuan LI (Coauthor: Dashan HUANG, Liyao WANG, Guofu ZHOU)
10.50am - 11.05am	Discussant: Sungjune PYUN (NUS)
11.05am - 11.15am	Q & A
Paper Four:	<i>Corporate Innovation Through Exporting, Evidence from Corporate Patents Filings in China</i>
11.15am - 11.30am	Presenter: Shuyu XUE (Coauthor: Xiaping CAO, Sili ZHOU)
11.30am - 11.45am	Discussant: Hong RU (NTU)
11.45am - 11.55am	Q & A
11.45am - 12.10pm	<i>Conference Lunch & Camp Closing</i> (Catering Area 2A & 2B)