



## 2020 FMA Doctoral Student Consortium

Consortium Coordinator

Dr. Turan Bali

Robert S. Parker Chair Professor of Business

Finance Area Coordinator

Georgetown University

Monday, 19 October 2020

By Invitation Only

### **Panelists:**

**Dr. Alberto Rossi**, Associate Professor  
Georgetown University

**Dr. Alex Butler**, Professor of Finance  
Rice University

**Dr. Andrea Heuson**, Professor of Finance  
University of Miami

**Dr. Lin Peng**, Professor of Finance and Krell Chair  
Baruch College, CUNY

**Dr. Yuri Tserlukevich**, Associate Professor of Finance  
Arizona State University

### **Agenda**

All Times are Eastern Standard Time

10:15 am	<b>Welcome &amp; Introductions</b>
10:30 am – 12:00 noon	<b>Presentations by Faculty Leaders</b>
12:00 noon – 12:30 pm	<b>Break</b>
12:30 pm – 2:00 pm	<b>Presentations by Faculty Leaders</b>
2:00 pm – 3:00 pm	<b>Break</b>
3:00 pm – 6:00 pm	<b>Dissertation Feedback Sessions</b> (Reference pages 2 – 4 for session assignments)
Tuesday 20 October 2020	<b>Dissertation Feedback Sessions</b> (Reference pages 2 – 4 for session assignments)
3:00 am – 6:00 am	

**Monday, 19 October 2020 3:00 PM – 6:00 PM (ET)**

**Workshop Leader: Dr. Alberto Rossi, Georgetown University**



Caio Augusto Vigo Pereira	University of Kansas	Essays on Finance Econometrics in High-Dimension Settings
Lina Han	Washington University in St. Louis	Portfolio Manager Cross Fund Risk Taking
Mark Johnson	Ohio State University	FinTech and the Supply of Credit to Small Business
Peixuan Yuan	Rutgers University	Three Essays in Empirical Asset Pricing
Qing Yan	University of Arkansas	Hedge Fund Performance Prediction with Machine Learning
Shuaiqi Li	University of Maryland College Park	Mutual Fund Hedging Demand and Cross-Section of Variance Risk Premiums
Xiang Zheng	Boston College	How Can Innovation Screening be Improved? A Machine Learning Analysis with Economic Consequences for Firm Performance
Zekun Wu	University of Connecticut	Three Essays on the Information Content of Stock Options

**Workshop Leader: Dr. Alex Butler, Rice University**



Jitendra Aswani	Fordham University	Group Identity and Corporate Decisions
Keunyoung Kim	Texas Tech University	When Are Busy Boards Beneficial?
Moazzam Ali Khoja	University of Houston	Essays in the Role of Innovations in Finance
Paulina Sperling	Drexel University	Firm Innovation: How Do Corporations Manage, Motivate and Use Their Innovation?
Prerna Agarwal	University of Iowa	Offshoring Activities and Capital Structure Choices
Ruixiang Wang	University of Missouri at Columbia	Essays on Corporate Innovation
Sharif Mazumder	Oklahoma State University	Collateral, Commitment, and Capital Structure: An International Evidence
Yoonsoo Nam	Washington State University	Outside Director Protection, Reduced Monitoring, and Capital Structure Decisions

**Workshop Leader: Dr. Andrea Heuson, University of Miami**



Abdullah Al Masum	University of Texas Rio Grande Valley	Three Essays in Finance of Climate Change
Chang Suk Bae	University of Pittsburgh	Corporate Agility, Product Market Performance, and Survival
Changhyun Ahn	University of Florida	Demand for Campaign Funds and the Value of Political Connections
Chanik Jo	University of Toronto	Unintended Benefits of Employment Protection Laws: Households' Increased Risk-taking Behaviors
Maxence Valentin	Pennsylvania State University	Tax Deductibility, Mortgage Interest Rates, and Welfare Implication
Mosab Amjad Hammoudeh	University of Iowa	Seeking Efficiency or Price Gouging? Evidence from Pharmaceutical Mergers
Prianka Maharin Musa	University of Massachusetts Boston	Essays on Shareholder Litigation
Xiaohu Guo	University of Alabama	Three Essays on the Effect of Executive Gender / Ethnicity on Corporate Finance
Yessenia Tellez	Rice University	Loans Officers Monitoring Role and Conscientiousness
Yicheng Zhu	University of Texas El Paso	Essays on the Economic Consequences of Regulatory Monitoring

**Workshop Leader: Dr. Lin Peng, Baruch College CUNY**



Chao Ying	University of Minnesota	The Pre-FOMC Announcement Drift and Information Leakage: Kyle Meets Macro-Finance
Chih-Ching Hung	Baruch College, CUNY	Does Social Connectedness Affect Stock Market Participation?
Emre Kesici	University of Texas San Antonio	Essays on Social Networks and Investments
Fangyuan Yu	University of Minnesota	Dynamic Adverse Selection and Asset Sales
Runze Wu	Baruch College, CUNY	Investor Mood and Asset Pricing Anomalies
Stephen Owen	Pennsylvania State University	The Efficacy of the Conditional CAPM: Improved Tests in an International Context
Yushui Shi	University of California Irvine	Information Disclosure by Analysts in the Network
Xinyao Zhou	York University	Whose Attention Matters?

**Workshop Leader: Dr. Yuri Tserlukevich, Arizona State University**



Alice Liu	University of Arizona	Robots, Labor Market Frictions, and Corporate Financial Policies
Bharat S Patil	Syracuse University	Essays in Risk Management
Eyub Yegen	University of Toronto	Do Institutional Investors Foster a Good Society? Evidence from Private Prisons
Goeun Choi	Arizona State University	Political Beta: Firm-Level Partisan Exposure and its Implementation
Ikuo Takei	University of Wisconsin Madison	A Quantitative Model of Corporate Reputation Building in Debt Markets and Firm Dynamics
Logan Emery	Purdue University	In Search of Market Share: How Online Feedback Loops Contribute to Rising Industry Concentration
Qianlong Liu	Georgia State University	Interest Rate Risk Hedging: Evidence from US Life Insurance Industry
Quentin Dupont	University of Washington	Economic impact of Shocks to Trust in Cultural Institutions: Evidence from a Recent Scandal
Ran Zhao	Claremont Graduate University	Essays on Credit Derivatives and Credit Risk Modeling

Tuesday, 20 October 2020 3:00 AM – 6:00 AM (ET)

Workshop Leader: Dr. Renée Adams, University of Oxford



Amit Kumar	Hong Kong University of Science & Technology	Essays in Household Finance
Jieun Lindsay Im	Seoul National University	Does the Supply Chain Matter in the Ownership Structure? Evidence from Korean Business Groups
Suhee Kim	University of Edinburgh	The Effects of Ownership Change on Firm Value and Financing Decisions
Yifan Zhou	University of Melbourne	Politics in Finance

Workshop Leader: Allaudeen Hameed, National University Singapore



Vincent Tena	Toulouse School of Management	Will Fund Managers Survive to the Advent of Robots? An Optimal Contracting Approach
Gustav Finne	Hanken School of Economics	Essays on Unconventional ECB Policy and Asset Pricing
Xu Gan	Wuhan University	Language Skills and Stock Market Participation: Evidence from Immigrants
Beata Gafka	University of Oxford	Essays in Empirical Asset Pricing
Martijn de Vries	Tilburg University	Asset Pricing Theory under Behavioral Decision Making
Qingjie Du	Hong Kong Polytechnic University	The Asymmetric Cognitive Resources Allocation in Retail Investor Trading Activities