


# Program Overview

Thursday, 24 October 2024

08:00 – 08:30	Registration & Coffee	1 <sup>ST</sup> FLOOR
08:30 – 09:00	<b>Welcome and Opening Remarks</b> <b>Huu Toan Bui</b> , Chairman, Board of Trustee, Banking Academy of Vietnam, Vietnam <b>Thi Hoang Anh Pham</b> , Acting President, Banking Academy of Vietnam, Vietnam <b>Sabri Boubaker</b> , Professor of Finance, EM Normandie Business School, France & Swansea University, United Kingdom, President of ISAFE, Conference Co-Chair <b>Duc Khuong Nguyen</b> , Professor of Finance, Associate Dean, EMLV Business School, France & President, AVSE Global <b>Hung Xuan Do</b> , Associate Professor of Finance, Massey University, New Zealand & Director of Finance and Banking Network, AVSE Global, Conference Co-Chair <b>Viet Dung Tran</b> , Associate Professor of Economics, Director of Banking Research Institute, Banking Academy of Vietnam & Conference Co-Chair	GREAT HALL

## 09:00 – 10:00 Keynote Address (A1)

09:00 – 10:00	<b>Topic: Carbon Bubbles and Stranded Assets in Financial Markets</b>	GREAT HALL
	<b>Professor Tom Smith</b> , Professor of Finance, Macquarie University, Australia & Co-Editor of Journal of Accounting Literature	

10:00 – 10:30	Coffee Break	1 <sup>ST</sup> FLOOR
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## 10:30 – 12:00 Morning Parallel Sessions (A2)

10:30 – 12:00	<b>A2.1: Finance and Sustainability I</b> Chair: <b>Angelica Gonzalez</b> , University of Edinburgh (United Kingdom)	ZOOM A2.1
10:30 – 12:00	<b>A2.2: Banking System &amp; Macroeconomics</b> Chair: <b>Vesa Pursiainen</b> , University of St. Gallen & Swiss Finance Institute (Switzerland)	ZOOM A2.2
10:30 – 12:00	<b>A2.3: Monetary &amp; Financial Macroeconomics I</b> Chair: <b>Kiril Tochkov</b> , Texas Christian University (United States)	ZOOM A2.3
10:30 – 12:00	<b>A2.4: Asset Pricing &amp; Allocation I</b> Chair: <b>Yi Zhou</b> , San Francisco State University (United States)	ZOOM A2.4

10:30 – 12:00	<b>A2.5: Corporate Finance &amp; Governance I</b>	ZOOM A2.5
	Chair: <b>Hansol Jang</b> , National University of Singapore (Singapore)	

10:30 – 12:00	<b>A2.6: Monetary &amp; Financial Macroeconomics II</b>	ZOOM A2.6
	Chair: <b>Astrid Loretta Ayala</b> , Mercer University (United States)	

12:00 – 13:30	Lunch Break	1 <sup>st</sup> FLOOR
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### 13:30 – 14:30 Policy Roundtable Discussion Session (B1)

13:30 – 14:30	Topic: <b>Beyond the Headlines: The Unseen Consequences of Fed Rate Changes on Vietnam's Economy</b>	GREAT HALL

14:30 – 15:00	Coffee Break	1 <sup>st</sup> FLOOR
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### 15:00 – 16:30 Afternoon Parallel Sessions (B2)

15:00 – 16:30	<b>B2.1: Risk Management</b>	ZOOM B2.1
	Chair: <b>Arisa Chantaraboontha</b> , Osaka University (Japan)	

15:00 – 16:30	<b>B2.2: Behavioral Finance</b>	ZOOM B2.2
	Chair: <b>Paul Gerrans</b> , University of Western Australia (Australia)	

15:00 – 16:30	<b>B2.3: Financial Markets, Institutions, &amp; Money I</b>	ZOOM B2.3
	Chair: <b>Candida Ferreira</b> , Universidade De Lisboa (Portugal)	

15:00 – 16:30	<b>B2.4: Market Behavior and Efficiency</b>	ZOOM B2.4
	Chair: <b>Hamid Yahyaei</b> , Macquarie University (Australia)	

15:00 – 16:30	<b>B2.5: Special Session: Professional Report</b>	ZOOM B2.5
	Chair: <b>Giang Phung</b> , ISC Paris School of Business (France)	

15:00 – 16:30	<b>B2.6: Finance and Sustainability II</b>	ZOOM B2.6
	Chair: <b>Dominika Galkiewicz</b> , University of Applied Sciences Kufstein (Uask) (Austria)	

### 19:00 – 22:00 GALA DINNER & BEST PAPER AWARDS

## Friday, 25 October 2024

08:00 – 08:30	Registration & Coffee	1 <sup>st</sup> FLOOR
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### 08:30 – 9:30 Keynote Address (C1)

08:30 – 9:30	Topic: Global Portfolio Investing: Financial and Economic Integration	GREAT HALL
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**Professor Bruno Solnik**, Professor in Finance, HKUST Business School, Hong Kong SAR

9:30 – 10:00	Coffee Break	1 <sup>st</sup> FLOOR
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### 10:00 – 11:30 Morning Parallel Sessions (C2)

10:00 – 11:30	<b>C2.1: Banking regulations &amp; Financial services</b> Chair: <b>Vadim Balashov</b> , Rutgers University - Camden (United States)	ZOOM C2.1
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10:00 – 11:30	<b>C2.2: Asset Pricing &amp; Allocation II</b> Chair: <b>Joseph Chen</b> , University of California - Davis (United States)	ZOOM C2.2
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10:00 – 11:30	<b>C2.3: Corporate Finance I</b> Chair: <b>Tram Vu</b> , Monash University (Australia)	ZOOM C2.3
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10:00 – 11:30	<b>C2.4: Financial Modelling I</b> Chair: <b>Kodjovi Assoe</b> , Université du Québec à Montréal (Canada)	ZOOM C2.4
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10:00 – 11:30	<b>C2.5: Corporate Governance</b> Chair: <b>Fumiko Takeda</b> , Keio Business School (Japan)	ZOOM C2.5
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10:00 – 11:30	<b>C2.6: Financial Modelling II</b> Chair: <b>Quoc Khanh Nguyen</b> , University of Technology, Sydney (Australia)	ZOOM C2.6
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11:30 – 13:00	Lunch Break	1 <sup>st</sup> FLOOR
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## 13:00 – 14:00 Keynote Address (D1)

<b>13:00 – 14:00</b>	<b>Topic: Generative Modeling for Time Series</b>	<b>GREAT HALL</b>
	<p><b>Professor Huyen Pham</b>, <i>Distinguished Professor of Financial Mathematics, École Polytechnique, France &amp; Editor-in-Chief of SIAM Journal on Control and Optimization</i></p>	

<b>14:00 – 14:30</b>	<b>Coffee Break</b>	<b>1<sup>st</sup> FLOOR</b>
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## 14:30 – 16:00 Afternoon Parallel Sessions (D2)

<b>14:30 – 16:00</b>	<b>D2.1: Corporate Finance &amp; Governance II</b>	<b>ZOOM D2.1</b>
	<b>Chair: Yen Ngoc Nguyen</b> , <i>St. Francis Xavier University (Canada)</i>	
<b>14:30 – 16:00</b>	<b>D2.2: Financial Markets, Institutions, &amp; Money II</b>	<b>ZOOM D2.2</b>
	<b>Chair: Tram Hong Dang</b> , <i>Université Polytechnique Hauts-de-France (France)</i>	
<b>14:30 – 16:00</b>	<b>D2.3: Finance and Sustainability III</b>	<b>ZOOM D2.3</b>
	<b>Chair: Linh Tran Dieu</b> , <i>Paris Saclay University (France)</i>	
<b>14:30 – 16:00</b>	<b>D2.4: Finance and Sustainability IV</b>	<b>ZOOM D2.4</b>
	<b>Chair: Britta Hachenberg</b> , <i>Technical University of Darmstadt (Germany)</i>	
<b>14:30 – 16:00</b>	<b>D2.5: Asset Pricing &amp; Financial Modelling</b>	<b>ZOOM D2.5</b>
	<b>Chair: Heni Boubaker</b> , <i>IPAG Business School (France)</i>	

**Saturday, 26 October 2024**

**9:00-12:00**  
**SOCIAL EVENT/HALF-DAY TOUR**

**END OF CONFERENCE**

# Program in Details

Thursday, 24 October 2024

08:00 – 08:30 Registration & Coffee 1<sup>ST</sup> FLOOR

08:30 – 09:00 Welcome and Opening Remarks GREAT HALL

**Huu Toan Bui**, Chairman, Board of Trustee, Banking Academy of Vietnam, Vietnam  
**Thi Hoang Anh Pham**, Acting President, Banking Academy of Vietnam, Vietnam  
**Sabri Boubaker**, Professor of Finance, EM Normandie Business School, France & Swansea University, United Kingdom, President of ISAFE, Conference Co-Chair  
**Duc Khuong Nguyen**, Professor of Finance, Associate Dean, EMLV Business School, France & President, AVSE Global  
**Hung Xuan Do**, Associate Professor of Finance, Massey University, New Zealand & Director of Finance and Banking Network, AVSE Global, Conference Co-Chair  
**Viet Dung Tran**, Associate Professor of Economics, Director of Banking Research Institute, Banking Academy of Vietnam & Conference Co-Chair

## 09:00 – 10:00 Keynote Address (A1)

09:00 – 10:00 Topic: Carbon Bubbles and Stranded Assets in Financial Markets GREAT HALL



**Professor Tom Smith**, Professor of Finance, Macquarie University, Australia & Co-Editor of Journal of Accounting Literature

10:00 – 10:30 Coffee Break 1<sup>ST</sup> FLOOR

## 10:30 – 12:00 Morning Parallel Sessions (A2)

10:30 – 12:00 A2.1: Finance and Sustainability I ZOOM A2.1

<b>Chair:</b> <b>Angelica Gonzalez</b> , University of Edinburgh (United Kingdom)	Discussant
<b>Actions after Experiences: CEO Abnormal Climate Exposure and Corporate Carbon Reduction</b> (In-person) <b>Angelica Gonzalez</b> (University of Edinburgh, United Kingdom)	<b>Lu He</b> (University of Macau, China)
<b>CEOs' Prior Professional Experiences and Bank Risk</b> (Online) <b>Esteban Hernandez</b> (Florida Atlantic University, United States), Rebel Cole (Florida Atlantic University, United States), Luis García-Feijóo (Florida Atlantic University, Boca Raton, United States)	<b>Angelica Gonzalez</b> (University of Edinburgh, United Kingdom)
<b>The value of sustainability: How ESG cost investment impact corporate financial performance</b> (In-person) <b>Lu He</b> (University of Macau, China)	<b>Esteban Hernandez</b> (Florida Atlantic University, United States)

<b>10:30 – 12:00</b>	<b>A2.2: Banking System &amp; Macroeconomics</b>	<b>ZOOM A2.2</b>
	<b>Chair: Vesa Pursiainen</b> , <i>University Of St.Gallen &amp; Swiss Finance Institute (Switzerland)</i>	Discussant
	<b>Bank efficiency and the bond markets: evidence from Asia-Pacific region</b> (In-person) <b>Qiongbing Wu</b> ( <i>Western Sydney University, Australia</i> ), Donghyun Park ( <i>The Asian Development Bank, Philippines</i> ), Shu Tian ( <i>The Asian Development Bank, Philippines</i> )	<b>Vesa Pursiainen</b> ( <i>University of St.Gallen and Swiss Finance Institute, Switzerland</i> )
	<b>Bank heterogeneity and monetary policy response: Evidence from the emerging market economies</b> (In-person) <b>Abhay Pratap Raghuvanshi</b> ( <i>Indian Institute of Technology Kanpur, India</i> )	<b>Qiongbing Wu</b> ( <i>Western Sydney University, Australia</i> )
	<b>Real Consequences of Banking Efficiency</b> (In-person) <b>Vesa Pursiainen</b> ( <i>University of St.Gallen and Swiss Finance Institute, Switzerland</i> ), Hanwen Sun ( <i>University of Bath, United Kingdom</i> ), Wang qiong ( <i>Southeast University Dongnan Daxue, China</i> ), Gouchao Yang ( <i>Zhongnan University of Economics and Law, China</i> )	<b>Abhay Pratap Raghuvanshi</b> ( <i>Indian Institute of Technology Kanpur, India</i> )
<b>10:30 – 12:00</b>	<b>A2.3: Monetary &amp; Financial Macroeconomics I</b>	<b>ZOOM A2.3</b>
	<b>Chair: Kiril Tochkov</b> , <i>Texas Christian University (United States)</i>	Discussant
	<b>Betting on Dark Horses - Tools from Macroeconomics for Model Trading in hybrid crypto-assets portfolios</b> (In-person) <b>Duc Pham-Hi</b> ( <i>ECE Graduate Engineering School, France</i> )	<b>Ondrej Sokol</b> ( <i>Prague University of Economics and Business, Czechia</i> )
	<b>Inter-regional risk sharing and the effectiveness of monetary policy in China</b> (In-person) <b>Kiril Tochkov</b> ( <i>Texas Christian University, United States</i> ), Makram Shagi El ( <i>Henan University, China</i> )	<b>Duc Pham-Hi</b> ( <i>ECE Graduate Engineering School, France</i> )
	<b>Unveiling Asymmetries: Savings-Investment Dynamics Across Quantiles</b> (In-person) <b>Ondrej Sokol</b> ( <i>Prague University of Economics and Business, Czechia</i> ), Lukas Fryd ( <i>Prague University of Economics and Business, Czechia</i> )	<b>Kiril Tochkov</b> ( <i>Texas Christian University, United States</i> )
<b>10:30 – 12:00</b>	<b>A2.4: Asset Pricing &amp; Allocation I</b>	<b>ZOOM A2.4</b>
	<b>Chair: Yi Zhou</b> , <i>San Francisco State University (United States)</i>	Discussant
	<b>New Score-Driven Scale and Shape Interactions: An Application to International Stock Indices</b> (Online) <b>Szabolcs Blazsek</b> ( <i>Mercer University, United States</i> )	<b>Daniel Rabetti</b> ( <i>National University of Singapore, Singapore</i> )
	<b>Predicting CDS Spreads and Stock Returns with Weather Risk: A Study Utilizing NLP/LLM and AI Measures</b> (Online) <b>Yi Zhou</b> ( <i>San Francisco State University, United States</i> )	<b>Szabolcs Blazsek</b> ( <i>Mercer University, United States</i> )
	<b>The Effect of Climate Regulatory Actions on Credit Allocation: Evidence from the Insurance Industry</b> (Online) <b>Victor Wei</b> ( <i>Cornell University, United States</i> ), Ali Ozdagli ( <i>Federal Reserve Bank of Dallas, United States</i> )	<b>Yi Zhou</b> ( <i>San Francisco State University, United States</i> )
	<b>Is Love Blind? AI-Powered Trading with Emotional Dividends</b> (Online) <b>Daniel Rabetti</b> ( <i>National University of Singapore, Singapore</i> ), De-Rong Kong ( <i>Yuan-Ze University, China</i> )	<b>Victor Wei</b> ( <i>Cornell University, United States</i> )

<b>10:30 – 12:00</b>	<b>A2.5: Corporate Finance &amp; Governance I</b>	<b>ZOOM A2.5</b>
	<b>Chair:</b> <b>Hansol Jang</b> , <i>National University of Singapore (Singapore)</i>	Discussant
	<b>Capital Structure and the Franchise Decision: A Knightian View</b> (Online) Christos Kelepouris ( <i>Palm Beach Atlantic University, United States</i> ), <b>Ariel Viale</b> ( <i>Palm Beach Atlantic University, West Palm Beach, United States</i> )	<b>Hansol Jang</b> ( <i>National University of Singapore, Singapore</i> )
	<b>Corporate Communications with Government Executive Officials: Evidence from the STOCK Act</b> (Online) Amanda Heitz ( <i>Tulane University, United States</i> ), <b>Youan Wang</b> ( <i>Xiamen University, China</i> ), Zhige Yu ( <i>Xiamen University, China</i> )	<b>Ariel Viale</b> ( <i>Palm Beach Atlantic University, West Palm Beach, United States</i> )
	<b>The External Governance of Internal Governance: Evidence from Broker-Dealers and Insider Stock Gift Backdating</b> (Online) <b>Hansol Jang</b> ( <i>National University of Singapore, Singapore</i> ), Ben Charoenwong ( <i>INSEAD Singapore, Singapore</i> ), Yibin Liu ( <i>National University of Singapore, Singapore</i> )	<b>Youan Wang</b> ( <i>Xiamen University, China</i> )

<b>10:30 – 12:00</b>	<b>A2.6: Monetary &amp; Financial Macroeconomics II</b>	<b>ZOOM A2.6</b>
	<b>Chair:</b> <b>Astrid Loretta Ayala</b> , <i>Mercer University (United States)</i>	Discussant
	<b>Expectations Hypothesis Revisited</b> (Online) <b>Nilanjana Chakraborty</b> ( <i>Independent Researcher, India</i> ), Mohammed Elgammal ( <i>Qatar University, Qatar</i> ), David Mcmillan ( <i>University of Stirling, United Kingdom</i> )	<b>Astrid Loretta Ayala</b> ( <i>Mercer University, United States</i> )
	<b>The role of financial inclusion on economic uncertainties-growth nexus: Evidence from the dynamic panel threshold</b> (Online) <b>Rafiqa Murdipi</b> ( <i>International Islamic University Malaysia, Malaysia</i> )	<b>Nilanjana Chakraborty</b> ( <i>Independent Researcher, India</i> )
	<b>What can Jackson Pollock tell us about the Art Market?</b> (Online) <b>Astrid Loretta Ayala</b> ( <i>Mercer University, United States</i> )	<b>Rafiqa Murdipi</b> ( <i>International Islamic University Malaysia, Malaysia</i> )

<b>12:00 – 13:30</b>	<b>Lunch Break</b>	<b>1<sup>st</sup> FLOOR</b>
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### 13:30 – 14:30 Policy Roundtable Discussion Session (B1)

<b>13:30 – 14:30</b>	<b>Topic: Beyond the Headlines: The Unseen Consequences of Fed Rate Changes on Vietnam's Economy</b>	<b>GREAT HALL</b>
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<b>14:30 – 15:00</b>	<b>Coffee Break</b>	<b>1<sup>st</sup> FLOOR</b>
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### 15:00 – 16:30 Afternoon Parallel Sessions (B2)

<b>15:00 – 16:30</b>	<b>B2.1: Risk Management</b>	<b>ZOOM B2.1</b>
	<b>Chair:</b> <b>Arisa Chantaraboontha</b> , <i>Osaka University (Japan)</i>	Discussant
	<b>Bitcoin and Ethereum: Commodities or Alternative Assets - an Experimental Approach</b> (Online)	<b>Tarek Mejri</b> ( <i>Université d'Evry, Paris Saclay, France</i> )

	<b>Daria Gottwald</b> (University of Bath, United Kingdom), Ariel Sun (University of Bath, United Kingdom), Jorge A. Chan-Lau (ASEAN+3 Macroeconomic Research (AMRO), Singapore)	
	<b>Measuring the Spillovers of US Unconventional Surprises across Monetary Conditions with Local Projections</b> (In-person) <b>Arisa Chantaraboontha</b> (Graduate School of Economics, Osaka University, Japan)	<b>Daria Gottwald</b> (University of Bath, United Kingdom)
	<b>The Impact of Gender-Diverse Audit Committees on Risk Management Effectiveness in GCC Firms</b> (Online) <b>Tarek Mejri</b> (Université d'Evry, Paris Saclay, France), Pascale Baaklini (Pascale BAAKLINI, France)	<b>Arisa Chantaraboontha</b> (Graduate School of Economics, Osaka University, Japan)
	<b>Influence of Regulatory Quality and Global Power on Convergence of Stock Markets in G20 Economies</b> (In-person) Haddad Sama (Griffith University, Australia), <b>Rakesh Gupta</b> (Charles Darwin University, Australia), Selvanathan Selva (Griffith University, Australia)	<b>Manh Hung Pham</b> (Banking Academy of Vietnam)
<b>15:00 – 16:30</b>	<b>B2.2: Behavioral Finance</b>	<b>ZOOM B2.2</b>
	<b>Chair: Paul Gerrans</b> , University of Western Australia (Australia)	Discussant
	<b>Is Sustainable Investing Driven by Social Preferences? Evidence from Shocks to Philanthropy</b> (In-person) <b>Maria Boutchkova</b> (University of Edinburgh, United Kingdom), Angelica Gonzalez (University of Edinburgh, United Kingdom), Renfang Zhang (University of Edinburgh, United Kingdom)	<b>Paul Gerrans</b> (The University of Western Australia, Australia)
	<b>The Impact of Investment Returns on Gambling Consumption</b> (In-person) <b>Sung Kwan Lee</b> (Chinese University of Hong Kong, Shenzhen, China), Jake An (University of Technology Sydney, Australia), Baek Jung Kim (Korea University, South Korea)	<b>Maria Boutchkova</b> (University of Edinburgh, United Kingdom)
	<b>The important role of intention and financial literacy in pension plan members' retirement savings behaviors during COVID-19</b> (In-person) <b>Paul Gerrans</b> (The University of Western Australia, Australia), Sirimon Treepongkaruna (The University of Western Australia, Australia; Sasin School of Management, Thailand), Suntharee Lhaopadchan (Faculty of Management)	<b>Sung Kwan Lee</b> (Chinese University of Hong Kong, Shenzhen, China)
<b>15:00 – 16:30</b>	<b>B2.3: Financial Markets, Institutions, &amp; Money I</b>	<b>ZOOM B2.3</b>
	<b>Chair: Candida Ferreira</b> , Universidade De Lisboa (Portugal)	Discussant
	<b>Efficiency of the European Union Banking Sector: A Panel Data Approach</b> (Online) <b>Candida Ferreira</b> (ISEG, UECE and REM, Portugal)	<b>Sofia Mathew</b> (Indian Institute of Management Kozhikode, India)
	<b>Impacts of Index Revisions on Weight Reduction Firms: Empirical Evidence in Japan</b> (In-person) <b>Thanh Nguyen</b> (Japan Securities Research Institute, Japan), Kimie Harada (Chuo University, Japan)	<b>Candida Ferreira</b> (ISEG, UECE and REM, Portugal)
	<b>The non-linear association between bank fintech and relationship lending: A panel threshold analysis of Indian banks</b> (In-person) <b>Sofia Mathew</b> (Indian Institute of Management Kozhikode, India), Rudra Sensarma (Indian Institute of Management Kozhikode, India)	<b>Thanh Nguyen</b> (Japan Securities Research Institute, Japan)



<b>15:00 – 16:30</b>	<b>B2.4: Market Behavior and Efficiency</b>	<b>ZOOM B2.4</b>
	<b>Chair: Hamid Yahyaei</b> , Macquarie University (Australia)	Discussant
	<b>Data Breaches: Impact of Severity, Confounding Events, and Managerial Information Asymmetry</b> (Online) <b>Ruoyu Gao</b> (University College Dublin, Ireland), Ronan Powell (University College Dublin, Ireland)	<b>Hamid Yahyaei</b> (Macquarie University, Australia)
	<b>Geopolitical Risk and Global Supply Chain Dynamics</b> (Online) <b>Lei Zhuang</b> (The Hong Kong Polytechnic University, Hong Kong SAR China), Lixin Su (The Hong Kong Polytechnic University, Hong Kong SAR China), Jing Zhao (The Hong Kong Polytechnic University, Hong Kong SAR China)	<b>Ruoyu Gao</b> (University College Dublin, Ireland)
	<b>Ex Ante Bond Returns and Time-Varying Monotonicity</b> (Online) <b>Hamid Yahyaei</b> (Macquarie University, Australia), Tom Smith (Macquarie University, Australia), Abhay Singh (Macquarie University, Australia)	<b>Lei Zhuang</b> (The Hong Kong Polytechnic University, Hong Kong SAR China)
<b>15:00 – 16:30</b>	<b>B2.5: Special Session: Professional Report</b>	<b>ZOOM B2.5</b>
	<b>Chair: Giang Phung</b> , ISC Paris School of Business (France)	Discussant
	<b>Evaluation of Performance of Vietnamese Commercial Joint Stock Banks Under Digital Transformation</b> (Online) <b>Hoa Phan</b> (National Taipei University of Technology, Taiwan), Chuang-Min Chao (National Taipei University of Technology, Taiwan), Ming-Miin Yu (National Taiwan Ocean University, Taiwan)	<b>Ayotunde Saka</b> (Robert Gordon University, United Kingdom)
	<b>Evidence on the Impact of Corporate Governance on Bank Performance from Deposit Money Banks in Sub-Saharan Africa (SSA)</b> (Online) <b>Ayotunde Saka</b> (Robert Gordon University, United Kingdom), Xin Zhang (Robert Gordon University, United Kingdom)	<b>Giang Phung</b> (ISC Paris Business School, France)
	<b>Global Bank Default Risk: A Cross-Regional Analysis of Financial Determinants Using the CAMELS Framework</b> (Online) <b>Giang Phung</b> (ISC Paris Business School, France), Eric Thorez (ISC Paris Business School, France)	<b>Harvey Nguyen</b> (Massey University, New Zealand)
<b>15:00 – 16:30</b>	<b>B2.6: Finance and Sustainability II</b>	<b>ZOOM B2.6</b>
	<b>Chair: Dominika Galkiewicz</b> , University of Applied Sciences Kufstein (Uask) (Austria)	Discussant
	<b>Changes in Sustainability Reporting Dynamics Observed from ESG Measures Provided by Real Estate Companies in 2020 and 2021: Evidence from Germany, Austria and Switzerland</b> (Online) <b>Dominika Galkiewicz</b> (FH Kufstein Tirol Bildungs GmbH/University of Applied Sciences Kufstein, Austria), Bernd Wollmann (University of Applied Sciences Kufstein, Austria)	<b>Ana Rita Oliveira</b> (ISEG Lisbon School of Economics and Management, Lisbon University, Portugal)
	<b>The Double-Edged Sword of Firm's Commitment to Net Zero on the Carbon Risk Premium</b> (Online) <b>Keith Jin Deng Chan</b> (The Hong Kong University of Science and Technology, Hong Kong SAR China), Wilson Wan (The Hong Kong University of Science and Technology, Hong Kong SAR China)	<b>Faten Lakhel</b> (Pôle Universitaire Léonard de Vinci, France)

	<p>The importance of cultural dimensions, legal system, corruption, human rights, and gender equality in Corporate Social Responsibility: A systematic literature review (Online)</p> <p><b>Ana Rita Oliveira</b> (ISEG Lisbon School of Economics and Management, Lisbon University, Portugal), Pedro Rino Vieira (ISEG Lisbon School of Economics and Management, Lisbon University, Portugal)</p>	<p><b>Dominika Galkiewicz</b> (FH Kufstein Tirol Bildungs GmbH/University of Applied Sciences Kufstein, Austria)</p>
	<p>Toward carbon neutrality: Exploring the role of climate risk on corporate carbon emissions (Online)</p> <p><b>Faten Lakkhal</b> (Pôle Universitaire Léonard de Vinci, France), Khaled Hussainey (Bangor Business School, United Kingdom), Hamza Nizar (Institut des hautes études commerciales, Carthage, Tunisie), Khaled Ghozzi (IPAG Business School, France)</p>	<p><b>Keith Jin Deng Chan</b> (The Hong Kong University of Science and Technology, Hong Kong SAR China)</p>

**19:00 – 22:00 GALA DINNER & BEST PAPER AWARDS**

## Friday, 25 October 2024

08:00 – 08:30 Registration & Coffee 1<sup>st</sup> FLOOR

### 08:30 – 9:30 Keynote Address (C1)

08:30 – 9:30 Topic: Global Portfolio Investing: Financial and Economic Integration GREAT HALL



**Professor Bruno Solnik**, Professor in Finance, HKUST Business School, Hong Kong SAR

9:30 – 10:00 Coffee Break 1<sup>st</sup> FLOOR

### 10:00 – 11:30 Morning Parallel Sessions (C2)

10:00 – 11:30 C2.1: Banking regulations & Financial services ZOOM C2.1

Chair: **Vadim Balashov**, Rutgers University - Camden (United States)

Discussant

Central Bank Digital Currency (CBDC) Diffusion in Asia: Insights from a Conjoint Analysis of the Indonesian Market (In-person)  
**Akbar Rabbani** (Seoul National University, South Korea),  
Jongsu Lee (Seoul National University, South Korea)

**Vadim Balashov** (Rutgers University, United States)

Changes in liquidity regulation and bank credit growth (In-person)  
**Amine Tarazi** (Université de Limoges, LAPE, France), Victor Osei (Université de Limoges, LAPE, France)

**Akbar Rabbani** (Seoul National University, South Korea)

Long-Horizon Forecasts (In-person)  
**Vadim Balashov** (Rutgers University, United States), Kevin Pisciotta (University of Kansas, United States)

**Amine Tarazi** (Université de Limoges, LAPE, France)

10:00 – 11:30 C2.2: Asset Pricing & Allocation II ZOOM C2.2

Chair: **Joseph Chen**, University of California, Davis (United States)

Discussant

Algorithmic Alchemy: Turning Data into Stock Market Gold (In-person)  
**Yihe Qian** (University of Macau, Macau SAR China), Yang Zhang (University of Macau, Macau SAR China), Minghui Yang (University of Hradec Králové, Czech Republic)

**George Panayotov** (Hong Kong University of Science and Technology, Hong Kong SAR China)

Currency Investing Throughout Recent Centuries (In-person)  
**Joseph Chen** (University of California, Davis, United States)

**Yihe Qian** (University of Macau, Macau SAR China)

The vanishing of currency puzzles is a puzzle too (In-person)  
**George Panayotov** (Hong Kong University of Science and Technology, Hong Kong SAR China)


**Joseph Chen** (University of California, Davis, United States)

<b>10:00 – 11:30</b>	<b>C2.3: Corporate Finance I</b>	<b>ZOOM C2.3</b>
	<b>Chair: Tram Vu</b> , Monash University (Australia)	Discussant
	<b>CEO Inside Debt and the Sell-Off Decision</b> (In-person) <b>Eric Brisker</b> (The University of Akron, United States), Aigbe Akhigbe (University of the District of Columbia, United States), Duong Pham (Georgia Southern University, United States), Ann Marie Whyte (University of Central Florida, Orlando, United States)	<b>Tram Vu</b> (Monash University, Australia)
	<b>Climate Risk and Corporate Debt Maturity Profiles</b> (In-person) <b>Nhung Vu</b> (Loughborough University, United Kingdom), Tuyet Nhung Vu (Loughborough University, United Kingdom), Binh Nguyen (RMIT Vietnam, Vietnam), Tam Nguyen (University of Bath, United Kingdom), Hong Liu (Loughborough University, United Kingdom)	<b>Eric Brisker</b> (The University of Akron, United States)
	<b>Information Sharing Through Common Auditors: Evidence from Lending Syndicates</b> (In-person) <b>Tram Vu</b> (Monash University, Australia), Do Minh Viet (Monash University, Australia), Cameron Truong (Monash University, Australia)	<b>Nhung Vu</b> (Loughborough University, United Kingdom)
<b>10:00 – 11:30</b>	<b>C2.4: Financial Modelling I</b>	<b>ZOOM C2.4</b>
	<b>Chair: Kodjovi Assoe</b> , Université du Québec à Montréal (Canada)	Discussant
	<b>Herding Behavior in African Stock Markets: A State-Space Assessment During Times of Crisis</b> (Online) <b>Kodjovi Assoe</b> (Université du Québec à Montréal, Canada), Mohamed Lamine Mbengue (Université Gaston Berger, Senegal), Oumar Sy (Dalhousie University, Canada)	<b>Zhengyu Zuo</b> (Shanghai Jiao Tong University, China)
	<b>Information Discovery in the Digital Age: Online Search Activity and Earnings Announcements</b> (Online) <b>Saurabh Ahluwalia</b> (University of New Mexico, United States)	<b>Kodjovi Assoe</b> (Université du Québec à Montréal, Canada)
	<b>The Trickle-Down Effect of Government Debt and Social Unrest</b> (Online) <b>Zhengyu Zuo</b> (Shanghai Jiao Tong University, China), Ben Charoenwong (INSEAD Singapore, Singapore), Meng Miao (Renmin University of China/ Université Renmin de Chine, China), Yongxiang Wang (Shanghai Jiao Tong University, China)	<b>Saurabh Ahluwalia</b> (University of New Mexico, United States)
<b>10:00 – 11:30</b>	<b>C2.5: Corporate Governance</b>	<b>ZOOM C2.5</b>
	<b>Chair: Fumiko Takeda</b> , Keio Business School (Japan)	Discussant
	<b>Investors' reaction to greenwashing: Evidence in corporate ESG bond market</b> (Online) Keith Jin Deng Chan (The Hong Kong University of Science and Technology, Hong Kong SAR China), <b>Wilson Wan</b> (The Hong Kong University of Science and Technology, Hong Kong SAR China)	<b>Mathieu Petit</b> (Institute of Economic Studies, Faculty of Social Sciences, Charles University, Czechia)
	<b>The effects of activist board representation on targets' performance in Japan</b> (Online) <b>Fumiko Takeda</b> (Keio University, Japan)	<b>Wilson Wan</b> (The Hong Kong University of Science and Technology, Hong Kong SAR China)

	<a href="#">The optimal investment size in the electricity sector in EU countries</a> (Online) <b>Mathieu Petit</b> ( <i>Institute of Economic Studies, Faculty of Social Sciences, Charles University, Czechia</i> )	<b>Fumiko Takeda</b> ( <i>Keio University, Japan</i> )
<b>10:00 – 11:30</b>	<b>C2.6: Financial Modelling II</b>	<b>ZOOM C2.6</b>
	<b>Chair: Quoc Khanh Nguyen</b> , <i>University of Technology, Sydney (Australia)</i>	Discussant
	<a href="#">The Influence of the COVID-19 Pandemic on Depositors in the Eurozone: A Comprehensive Analysis</a> (Online) <b>Veton Zeqiraj</b> ( <i>University of Prishtina &amp; Central Bank of the Republic of Kosovo, Kosovo</i> )	<b>Quoc Khanh Nguyen</b> ( <i>University of Technology Sydney, Australia</i> )
	<a href="#">The role of digital technology in Macro-financial linkages</a> (Online) <b>Małgorzata Pawłowska</b> ( <i>SGH Warsaw School of Economics, Poland</i> )	<b>Veton Zeqiraj</b> ( <i>University of Prishtina &amp; Central Bank of the Republic of Kosovo, Kosovo</i> )
	<a href="#">Why are cryptocurrencies so volatile?</a> (Online) <b>Quoc Khanh Nguyen</b> ( <i>University of Technology Sydney, Australia</i> )	<b>Małgorzata Pawłowska</b> ( <i>SGH Warsaw School of Economics, Poland</i> )

<b>11:30 – 13:00</b>	<b>Lunch Break</b>	<b>1<sup>st</sup> FLOOR</b>
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### 13:00 – 14:00 Keynote Address (D1)

<b>13:00 – 14:00</b>	<b>Topic: Generative Modeling for Time Series</b>	<b>GREAT HALL</b>
 <p><b>Professor Huyen Pham</b>, <i>Distinguished Professor of Financial Mathematics, École Polytechnique, France &amp; Editor-in-Chief of SIAM Journal on Control and Optimization</i></p>		

<b>14:00 – 14:30</b>	<b>Coffee Break</b>	<b>1<sup>st</sup> FLOOR</b>
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### 14:30 – 16:00 Afternoon Parallel Sessions (D2)

<b>14:30 – 16:00</b>	<b>D2.1: Corporate Finance &amp; Governance II</b>	<b>ZOOM D2.1</b>
	<b>Chair: Yen Ngoc Nguyen</b> ( <i>St. Francis Xavier University, Canada</i> )	Discussant
	<a href="#">Does Corporate Social Responsibility Impact the Market for New Issues?</a> (Online) <b>Taylan Mavruk</b> ( <i>University of Gothenburg, Sweden</i> ), Russell Vermes ( <i>University of Maryland, United States</i> )	<b>Yen Ngoc Nguyen</b> ( <i>St. Francis Xavier University, Canada</i> )
	<a href="#">The Value of Openness</a> (In-person) <b>Mitch Warachka</b> ( <i>Chapman University, United States</i> ), Joshua Dellavedova ( <i>University of San Diego, United States</i> ), Stephan Siegel ( <i>University of Washington, United States</i> )	<b>Taylan Mavruk</b> ( <i>University of Gothenburg, Sweden</i> )
	<a href="#">Does Labor Market Flow Help or Hurt Firm Innovation? Evidence from OECD Countries</a> (In-person) <b>Yen Ngoc Nguyen</b> ( <i>St. Francis Xavier University, Canada</i> ), Douglas Cumming ( <i>Florida Atlantic University [Boca Raton]</i> ,	<b>Mitch Warachka</b> ( <i>Chapman University, United States</i> )

	<i>United States</i> ), My Nguyen (RMIT University, Australia), Yan Wang (Brock University, Canada), Jin Lei (Brock University, Canada)	
<b>14:30 – 16:00</b>	<b>D2.2: Financial Markets, Institutions, &amp; Money II</b>	<b>ZOOM D2.2</b>
	<b>Chair: Tram Hong Dang</b> , <i>Université Polytechnique Hauts-de-France (France)</i>	Discussant
	<a href="#">Monetary and prudential policy coordination: impact on bank's risk-taking</a> (Online) <b>Melchisedek Joslem Ngambou Djatche</b> ( <i>University of Angers, France</i> ), Olivier Bruno ( <i>University Côte d'Azur, France</i> )	<b>Tram Hong Dang</b> ( <i>Université Polytechnique Hauts-de-France, France</i> )
	<a href="#">The Interplay of Monetary Policy and FDI in Shaping Green Finance</a> (In-person) <b>Nguyen-Quynh-Nhu Ngo</b> ( <i>Ton Duc Thang University, Vietnam; Open University Ho Chi Minh City, Vietnam</i> ), Ha Pham ( <i>Open University Ho Chi Minh City, Vietnam</i> ), Xuan-Hoang Tran ( <i>Ton Duc Thang University, Vietnam</i> ), Ngoc-Yen-Nhi Vuong ( <i>Open University Ho Chi Minh City, Vietnam</i> )	<b>Melchisedek Joslem Ngambou Djatche</b> ( <i>University of Angers, France</i> )
	<a href="#">The Market for Bank Branches in the Internet Age</a> (Online) <b>Tram Hong Dang</b> ( <i>Université Polytechnique Hauts-de-France, France</i> )	<b>Nguyen-Quynh-Nhu Ngo</b> ( <i>Ton Duc Thang University, Vietnam; Open University Ho Chi Minh City, Vietnam</i> )
<b>14:30 – 16:00</b>	<b>D2.3: Finance and Sustainability III</b>	<b>ZOOM D2.3</b>
	<b>Chair: Linh Tran Dieu</b> , <i>Paris Saclay University (France)</i>	Discussant
	<a href="#">A Legal Origins Perspective on ESG Ratings Disagreement</a> (Online) <b>Barbara Kurbus</b> ( <i>University of Ljubljana, Slovenia</i> ), Vasja Rant ( <i>University of Ljubljana, Slovenia</i> )	<b>Ankur Paliwal</b> ( <i>IFMR- Graduate School of Business, Krea University, India</i> )
	<a href="#">Determinants Of Mutual Funds' Carbon Footprint</a> (In-person) <b>Linh Tran Dieu</b> ( <i>RITM - Paris Saclay University, France</i> )	<b>Barbara Kurbus</b> ( <i>University of Ljubljana, Slovenia</i> )
	<a href="#">Does Board Compensation Influence Corporate Social Responsibility Investment?</a> (In-person) <b>Ankur Paliwal</b> ( <i>IFMR- Graduate School of Business, Krea University, India</i> ), Chandrasekaran Nagarajan ( <i>IFMR- Graduate School of Business, Krea University, India</i> )	<b>Linh Tran Dieu</b> ( <i>RITM - Paris Saclay University, France</i> )
<b>14:30 – 16:00</b>	<b>D2.4: Finance and Sustainability IV</b>	<b>ZOOM D2.4</b>
	<b>Chair: Britta Hachenberg</b> , <i>Technical University of Darmstadt (Germany)</i>	Discussant
	<a href="#">Revising the Connectedness between Oil, Natural Gas and Energy Firms: A Quantile-decomposition Approach</a> (Online) <b>Jorge Muñoz</b> ( <i>University of Barcelona, Spain</i> ), Helena Chuliá ( <i>University of Barcelona, Spain</i> ), Jorge Uribe Gil ( <i>University of Barcelona, Spain</i> )	<b>Renaud Beaupain</b> ( <i>IESEG School of Management (LEM-CNRS), France</i> )
	<a href="#">The Sustainium Effect and Step-up Penalties of Sustainability-Linked Bonds</a> (Online) <b>Britta Hachenberg</b> ( <i>TH Köln, Germany</i> ), Erdem Kocyigit ( <i>Technische Universität Darmstadt - Technical University of Darmstadt, Germany</i> ), Dirk Schierack ( <i>Technische Universität Darmstadt - Technical University of Darmstadt, Germany</i> )	<b>Jorge Muñoz</b> ( <i>University of Barcelona, Spain</i> )
	<a href="#">What do press conferences tell us about central bankers' sentiment?</a> (Online)	<b>Britta Hachenberg</b> ( <i>TH Köln, Germany</i> )

	<b>Renaud Beupain</b> (IESEG School of Management (LEM-CNRS), France), Minh Ly Lieu (IESEG School of Management (LEM-CNRS), France)	
<b>14:30 – 16:00</b>	<b>D2.5: Asset Pricing &amp; Financial Modelling</b>	<b>ZOOM D2.5</b>
	<b>Chair: Heni Boubaker</b> , IPAG Business School (France)	Discussant
	<b>An explanation of under-diversification puzzles through ambiguity tastes and beliefs</b> (Online) <b>Somayyeh Lotfi</b> (University of Central Lancashire Cyprus, Cyprus), Stavros Zenios (Durham University, University of Cyprus, Bruegel, United Kingdom)	<b>Heni Boubaker</b> (IPAG Business School, France; IHEC, Tunisia)
	<b>Short-horizon insiders and stock trades in personal portfolios</b> (Online) <b>M Shahin Sarwar</b> (University of Gothenburg, Sweden), Diem Nguyen (Lund University, Sweden), Taylan Mavruk (University of Gothenburg, Sweden)	<b>Somayyeh Lotfi</b> (University of Central Lancashire Cyprus, Cyprus)
	<b>Improving Hybrid Approaches in Forecasting with Entropy and Fuzzy Logic</b> (Online) <b>Heni Boubaker</b> (IPAG Business School, France; IHEC, Tunisia)	<b>M Shahin Sarwar</b> (University of Gothenburg, Sweden)
	<b>Three variations of Heads or Tails Game for Bitcoin</b> (Online) <b>Cyril Grunspan</b> (De Vinci Research Center, France), Ricardo Pérez-Marco (CNRS, France)	

**Saturday, 26 October 2024**

**9:00-12:00**  
**SOCIAL EVENT/HALF-DAY TOUR**

**END OF CONFERENCE**