Centre for Financial Econometrics

The 7th Applied Financial Modelling Conference

Thursday 7 February 2019
Burwood Corporate Centre
Level 2, Building BC,
Melbourne Burwood Campus,
221 Burwood Highway
Burwood, Victoria 3125
Presentation session one | Chair: Aziz Hayat

11.00 – 11.30am  Wolfgang Bessler, University of Giessen, Germany  
Discussant: Sohel Azad

11.30am – 12.00pm  Syed Aun R. Rizvi, Lahore University of Management Sciences, Pakistan  
Are Oil Prices Efficient?  
Discussant: Dinh Phan

12.00 – 12.30pm  Chen Tong, Peking University, China  
Which Model for Option Valuation in China? Empirical Evidence from SSE 50 ETF Options  
Discussant: Ruipeng Liu

Presentation session two | Chair: Joakim Westerlund

1.30 – 2.00pm  Adam Zaremba, University of Dubai, United Arab Emirates  
Herding for Profits: Market Breadth and the Cross-Section of Global Equity Returns  
Discussant: Krishna Reddy

2.00 – 2.30pm  Ghulam Abbas, Sukkur IBA University, Pakistan and University of Chinese Academy of Sciences, China  
Revisiting the Nexus Between Stock Markets in a Macroeconomic Fundamentals: A Comparative Study on China and USA  
Discussant: Badrinarayan Rath

2.00 – 2.30pm  Yi-Hao Lai, Da-Yeh University, Taiwan  
Forecasting Stock Returns during Non-trading and Trading Sessions via Periodic Regime Switching Model  
Discussant: Aziz Hayat
Presentation session three | Chair: Kannan Thuraisamy

3.15 – 3.45pm  Krishna Reddy, Toi Ohomai Institute of Technology, New Zealand
Does Board Gender Diversity Influence Firm Profitability? A Control Function Approach
Discussant: Jonathan Batten

3.45 – 4.15pm  Badri Narayan Rath, Indian Institute of Technology Hyderabad, India
A Reassessment of Productivity Convergence: Evidence from Cross Country Analysis
Discussant: Joakim Westerlund

4.15 – 4.45pm  Osman Bin Saif, Bahria University Islamabad, Pakistan
Indicators of Insurance Development in Pakistan
Discussant: Chung-Ping Chang