

Centre for Financial Econometrics

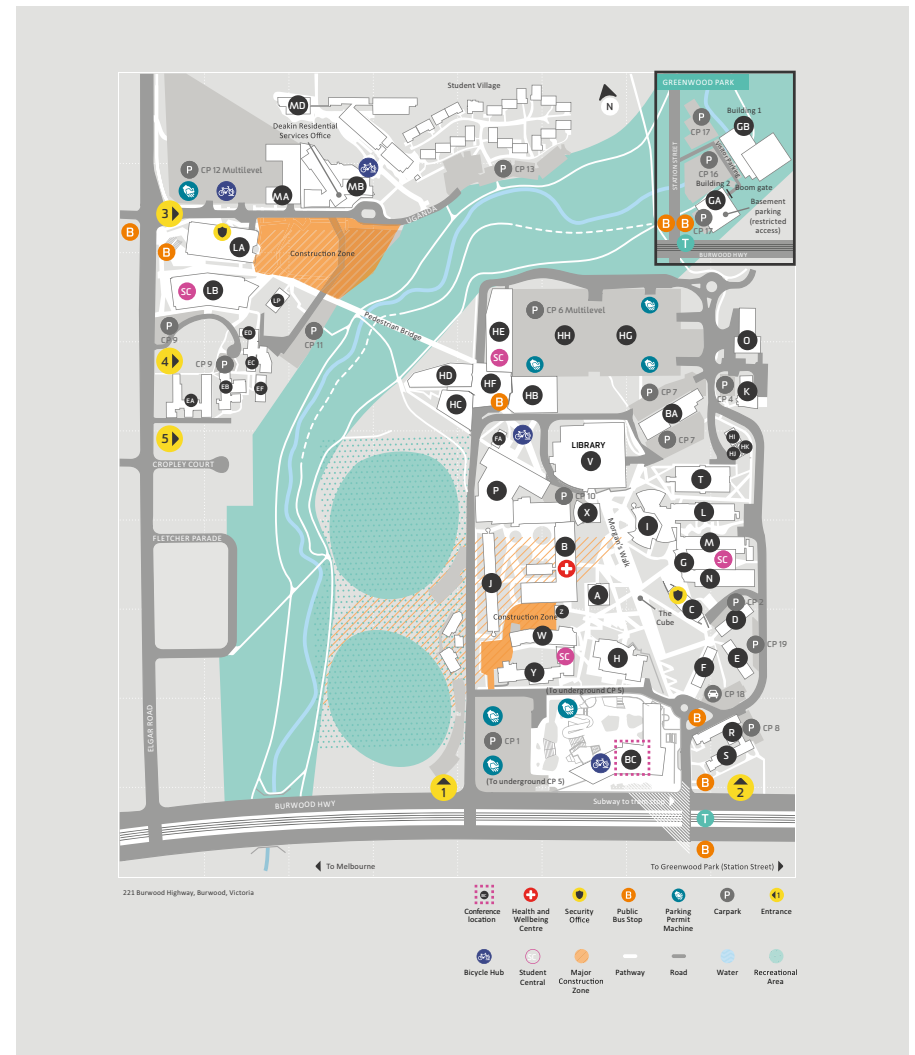
The 7th Applied Financial
Modelling Conference

Thursday 7 February 2019





Conference location



Burwood Corporate Centre

Level 2, Building BC,
Melbourne Burwood Campus,
221 Burwood Highway
Burwood, Victoria 3125

Conference program

9.00 – 9.30am	Registration & morning tea
9.30 – 9.45am	Conference introduction
9.45 – 10.45am	Professor Joakim Westerlund <i>Keynote address: estimating the speed of adjustment of leverage in the presence of interactive effects</i>
10.45 – 11.00am	Tea break
11.00am – 12.30pm	Presentation session one
12.30 – 1.30pm	Conference lunch
1.30 – 3.00pm	Presentation session two
3.00 – 3.15pm	Tea break
3.15 – 4.45pm	Presentation session three
4.45 – 5.00pm	Conference conclusion
6.00 – 8.00pm	Conference dinner



Presentation session one | Chair: Aziz Hayat

11.00 – 11.30am	Wolfgang Bessler , University of Giessen, Germany <i>Optimal Asset Allocation Strategies for International Equity Portfolios: A Comparison of Country versus Industry Optimization</i> Discussant: Sohail Azad
11.30am – 12.00pm	Syed Aun R. Rizvi , Lahore University of Management Sciences, Pakistan <i>Are Oil Prices Efficient?</i> Discussant: Dinh Phan
12.00 – 12.30pm	Chen Tong , Peking University, China <i>Which Model for Option Valuation in China? Empirical Evidence from SSE 50 ETF Options</i> Discussant: Ruipeng Liu

Presentation session two | Chair: Joakim Westerlund

1.30 – 2.00pm	Adam Zaremba , University of Dubai, United Arab Emirates <i>Herding for Profits: Market Breadth and the Cross-Section of Global Equity Returns</i> Discussant: Krishna Reddy
2.00 – 2.30pm	Ghulam Abbas , Sukkur IBA University, Pakistan and University of Chinese Academy of Sciences, China <i>Revisiting the Nexus Between Stock Markets in a Macroeconomic Fundamentals: A Comparative Study on China and USA</i> Discussant: Badrinarayan Rath
2.00 – 2.30pm	Yi-Hao Lai , Da-Yeh University, Taiwan <i>Forecasting Stock Returns during Non-trading and Trading Sessions via Periodic Regime Switching Model</i> 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



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