

2023 Suzhou Information and Asset Pricing Workshop

Finance, IBSS, XJTU

Date: 23 Sept (Saturday) 2023
Venue: BS574

9:05-9:10	Opening Remark	<i>Tony He</i>	IBSS, XJTU
9:10-11:40	Morning Session	<i>Chair: Yajun Xiao</i>	IBSS, XJTU
9:10-9:30	Paper 1	Passive Investing and Asset Pricing	
	Presenter	Lei Shi	Macquarie University, Australia
9:30-9:45	Discussant	<i>Tony He</i>	IBSS, XJTU
9:45-9:50	Q&A		
9:50-10:10	Paper 2	Stay Ahead: Active Data Management and Market Power	
	Presenter	Junqing Kang	Lingnan College, Sun Yat-Sen University
10:10-10:25	Discussant	<i>Yajun Xiao</i>	IBSS, XJTU
10:25-10:30	Q&A		
10:30-11:00	Tea Break		
11:00 -11:20	Paper 3	Behavioral Learning Equilibria in New Keynesian Models	
	Presenter	Mei Zhu	Shanghai University of Finance and Economics
11:20-11:35	Discussant	<i>Min Zheng</i>	Central University of Finance and Economics
11:35-11:40	Q&A		
11:40-13:00	Lunch	International Academic Exchange & Collaboration Centre	

13:00-15:30 Afternoon Session Chair: *Jiatao Liu* IBSS, XJTU

13:00-13:20	Paper 4	Market Perception Capability and Mutual Fund Performance: A Perspective Based on Text Similarity of Shareholder Letter
	Presenter	Zhuo Chen Tianjin University
13:20-13:35	Discussant	Jiatao Liu IBSS, XJTU
13:35-13:40	Q&A	
13:40-14:00	Paper 5	The Nexus of Overnight Trend and Asset Prices in China
	Presenter	Xing Han University of Auckland, New Zealand
14:00-14:15	Discussant	Ning Zhang IBSS, XJTU
14:15-14:20	Q&A	

14:20-14:50 Tea Break

14:50 -15:10	Paper 6	Analyst Mother Tongue Language Negativity and Forecast Optimism
	Presenter	Zihua Liu IBSS, XJTU
15:10-15:25	Discussant	Jia Zhai IBSS, XJTU
15:25-15:30	Q&A	

15:30-15:35 Closing Remark *Hefei Wang* IBSS, XJTU