



Northeastern University

10TH BOSTON AREA FINANCE SYMPOSIUM (BAFS)

Hosted by the Finance Group at D'Amore-McKim School of Business

Friday, April 27th, 2018

Fenway Center, 77 St. Stephen Street, Boston, 02115

Sponsored by



CFA Society
Boston

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Northeastern University
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- 8:45** Welcome Remarks
- 9:00** Underpricing, Volatility and Demand in U.S. Treasury Auctions
Presenter: Patrick Herb (Brandeis University)
Discussant: Craig Brown (Northeastern University)
- 9:30** Flight to illiquidity and corporate bond returns
Presenter: Saeid Hoseinzade (Suffolk University)
Discussant: David Simon (Bentley University)
- 10:00** Capital Market Frictions and Human Capital Investment: Evidence from Workplace Safety around Regulation SHO
Presenter: John Bai (Northeastern University)
Discussant: Tyler Hull (University of Massachusetts, Boston)
- 10:30** Coffee break
- 10:45** Short Traders and Short Investors
Presenter: Chi Zhang (University of Massachusetts, Lowell)
Discussant: Blake LeBaron (Brandeis University)
- 11:15** Stock Price Reactivity to Earnings Announcements in a Cross-Section of Cammer/Krogman Factors
Presenter: Steven Feinstein (Babson College)
Discussant: Huan Yang (University of Massachusetts, Amherst)
- 11:45** Lunch
- 12:45** Testing Market Efficiency in Betting Markets: Does It Get Around the Joint Hypothesis Problem?
Presenter: Shingo Goto (University of Rhode Island)
Discussant: William C. Johnson (Suffolk University)
- 1:15** Bank Specialness, Credit Lines, and Loan Structure
Presenter: Yijia (Eddie) Zhao (University of Massachusetts, Boston)
Discussant: Georges Tsafack (University of Rhode Island)
- 1:45** Coffee break
- 2:00** The Employee Clientele of Corporate Leverage: Evidence from Personal Labor Income Diversification
Presenter: Huan Yang (University of Massachusetts, Amherst)
Discussant: Tunde Kovacs (University of Massachusetts, Lowell)
- 2:30** Industry Indices in Event Studies
Presenter: Jim Musumeci (Bentley University)
Discussant: John Edmunds (Babson College)
- 3:00** Closing
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