

#### **CETAFE SPONSORED BY**







Friday, May 20, 2022

8:15 am: Conference Check-in and Continental Breakfast - Fertitta Hall Basement Lobby

8:45 am: Welcome Remarks – Jerry Hoberg & Lorien Stice-Lawrence

University of Southern California

## **Session 1**: Jon Garfinkel Presiding

9:00 - 9:45 am Financial Reporting and Consumer Behavior

Presenting Author: Christina Zhu (University of Pennsylvania)

Discussant: Douglas Skinner (University of Chicago)

9:45 - 10:30 am Contagion of Investor Sentiment in Online Investment Communities: Evidence from

**Dynamic Visuals on StockTwits** 

Presenting Author: Shijia Wu (The Chinese University of Hong Kong - Shenzhen)

Discussant: William Mullins (UC San Diego)

10:30 - 11:00 am Coffee Break

### **Session 2:** Bob Dittmar Presiding

11:00 - 11:45 pm Crypto Wash Trading

Presenting Author: William Cong (Cornell University)

Discussant: Anastassia Fedyk (Berkeley)

11:45 - 12:30 pm Investors' Beliefs and Cryptocurrency Prices

Presenting Author: Matteo Benetton (Berkeley) Discussant: Avanidhar Subrahmanyam (UCLA)

12:30 - 1:30 pm: **Lunch** - *Suryan Plaza* 

# Session 3: Forester Wong Presiding

1:30 - 2:15pm Does Social Media Reduce Corporate Misconduct?

Presenting Author: Jonas Heese (Harvard)

Discussant: Patricia Dechow (University of Southern California)

2:15 - 3:00pm Does Interaction on Social Media Increase or Moderate Extremeness?

Presenting Author: Devin Shanthikumar (UC Irvine) Discussant: Travis Dyer (Brigham Young University)

3:00 - 3:30 pm: **Coffee Break** 

#### Session 4: Kevin Murphy Presiding

3:30 - 4:15pm Who Mismanages Student Loans and Why?

Presenting Author: Han Xia (University of Texas at Dallas)

Discussant: James Choi (Yale)

4:15 - 5:00 pm **Keynote Address** 

**Professor Nicholas Bloom** 

William D. Eberle Professor of Economics

Stanford University

5:00 - 5:45 pm **Break** - walk to University Club at 5:35 pm

5:45 - 6:30pm Predinner Reception - Amy King Dundon-Berchtold University Club of USC - Patio

6:30 pm Dinner - Amy King Dundon-Berchtold University Club of USC - Scriptorium Room

# **Saturday, May 21, 2022**

7:45 am: Conference Check-in and Continental Breakfast - Fertitta Hall Basement Lobby

# Session 5: Kristina Rennekamp Presiding

8:15 - 9:00 am How Do Brokerages' Digital Engagement Practices Affect Retail Investor

**Information Processing and Trading?** 

Presenting Author: Austin Moss (University of Iowa)

Discussant: Henry Friedman (UCLA)

9:00 - 9:45 am Fractional Trading

Presenting Author: Zhi Da (University of Notre Dame) Discussant: Jonathan Rogers (University of Colorado)

9:45 - 10:15 am: **Coffee Break** 

#### Session 6: Stanimir Markov Presiding

10:00 - 10:45 am **Hidden Alpha** 

Presenting Author: Stephan Heller (University of St. Gallen)

Discussant: Juhani Linnainmaa (Dartmouth)

10:45 - 11:30 am Machine-Learning the Skill of Mutual Fund Managers

Presenting Author: Zihan Lin (Stanford)

Discussant: Allan Timmerman (UC San Diego)

11:30 am: Closing Remarks

11:40 am: **Box Lunch** - Fertitta Hall Basement Lobby

Conference Website and papers: https://www.marshall.usc.edu/news-events/conferences/2022-cetafe-conference

### **Conference Directors:**

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# **USC Wi-Fi**:

There are two USC WiFi networks available to visitors: **USC Guest Wireless** and **Eduroam.** Both are 801.11a/b/g/n/ac at both 2.4Hz and 5.0 GHz frequencies. There is **no charge** to use either of these networks.

### **USC Guest Wireless:**

This is an <u>open network</u> with no security of any kind.

Treat "USC Guest Wireless" as you would a network at a public coffee shop!

## **Eduroam:**

Eduroam is a secure network. You must have a valid login to access this network.

Eduroam is a global wireless network access service for research and education. An eligible organization (research organization or education-related organization) can provide users (students, researchers, staff, and faculty) with wireless access at participating institutions through the use of their home institution credentials. Eduroam is available at over 12,000 locations world-wide.

If your college or university is a member of Eduroam, you can use your <u>home school's login</u> <u>credentials</u> to login to the Eduroam secure network at USC!

Your login username will be your university email address and your password is your university password. For example, if Tommy Trojan's USC username is ttrojan, his Eduroam username is ttrojan@usc.edu. His Eduroam password will be his USC password.

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