

Annual Research Symposium in Economics and Finance

Queen Mary University of London

18-19 July 2024

Programme

*Presenters are marked with **

Thursday, 18 July

Graduate Centre, Room 3.05

8:30-8:50 Registration
8:50-9:00 Opening Remarks

9:00-10:20 **Theory**

Bias and Sensitivity under Ambiguity

Zhen Huo, Yale University

Marcelo Pedroni, University of Amsterdam

**Guangyu Pei, Chinese University of Hong Kong*

Move Orders in Contests: Equilibria and Winning Chances

Lei Gao, Shandong University

Jingfeng Lu, National University of Singapore

**Zhewei Wang, Shandong University*

10:20-10:40 Coffee Break

10:40-12:00 **Machine Learning and Econometrics**

Selecting Mutual Funds from the Stocks They Hold: a Machine Learning Approach

**Bin Li, Wuhan University*

Alberto Rossi, Georgetown University

Conditional Latent Factor Models via Econometrics-Based Neural Networks

**Hao Ma, Queen Mary University of London*

12:00-13:30 Lunch on Graduate Centre 7th Floor

13:40-15:00 **Applied**

Losing target: Randomized Environmental Inspections and Enforcement Efficiency

Yile Xiao, Nanjing University
Mengdi Liu, University of International Business and Economics
**Bing Zhang, Nanjing University*
Eric Zou, University of Michigan

Ideology and Selection into the Chinese Bureaucracy

**Sebastian Axbard, Queen Mary University of London*
Zichen Deng, University of Amsterdam

15:00-15:20 Coffee Break

15:20-17:20 **Micro and Macro Labor**

Executive Fiduciary Duties and Workplace Safety

**Sichen Shen, Wuhan University*
Vijay Yerramilli, University of Houston
Hong Zou, University of Hong Kong

Extrapolative Households and Strategic Firms: Evidence from China's Land and Housing Market

Zhe Liu, Beijing Wuzi University
Wei Shi, Jinan University
**Yan Song, Shandong University*
Weizeng Sun, Central University of Finance and Economics

Market-oriented Reforms and Human Capital Reallocation in Urban China: A Gender Perspective

**Pengzhan Qian, Queen Mary University of London*

19:00 Dinner

Friday, 19 July

Graduate Centre, Room 3.05

9:00-10:20

Finance I

FOMC Announcements and Secular Declines in Global Interest Rates

**Zehao Li, Chinese University of Hong Kong, Shenzhen*

Job Postings and Stock Price Informativeness

Yunhao Dai, Huazhong University of Science and Technology

Xinchu Tong, Huazhong University of Science and Technology

**Xiao Jia, Huazhong University of Science and Technology*

10:20-10:40

Coffee Break

10:40-12:00

Finance II

Central bank swaps and foreign reserves: from the perspective of a global network

**Ying Li, Shandong University*

Ting Li, Shanghai University of Finance and Economics

The Bank-Risk Channel of Financial Integration

**Nelson Camanho, Queen Mary University of London*

Daniel Carvalho, Kelley School of Business, Indiana University

12:00-13:30

Lunch on Graduate Centre 7th Floor

13:40-15:00

Macro I

Nominal Rigidities, Rational Inattention, and the Optimal Price Index Stabilization Policy

Shengliang Ou, Shanghai University of Finance and Economics

Penghui Yin, Central University of Finance and Economics

Donghai Zhang, National University of Singapore

**Renbin Zhang, Shandong University*

Monetary Policy Real Cost Channel and Expectations-Driven Liquidity Traps

**He Nie, Wuhan University*

15:00-15:20 Coffee Break

15:20-17:20 **Macro II**

Household Inflation in China

Pei Kuang, University of Birmingham

**Tong Wang, Shandong University*

Yiming Yang, University of Birmingham

Does Digitalization Widen Labor Income Inequality?

**Jilei Huang, Shandong University*

Yi Sun, University of Chinese Academy of Sciences

Jian Wang, Chinese University of Hong Kong, Shenzhen

Liyan Yang, University of Toronto

Unequal Transition: The Widening Wealth Gap amidst China's Rapid Growth

Yangtian Jiang, Peking University

**Yu Zheng, Queen Mary of London*

Lijun Zhu, Peking University

17:20-17:30 Closing Remarks

Organising committee:

Hao Ma, Queen Mary University of London

Yu Zheng, Queen Mary University of London