

2024 FeAT International Conference on Artificial Intelligence, Green Finance, and Investments

CONFERENCE AGENDA

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan

University

Time	Conference Program					
08:30 – 09:00	Registration and Reception / 6th Floor					
09:00 – 09:20	<p>[Opening Ceremony]</p> <p>Opening Remarks:</p> <p>Professor Hsuan-Shih Lee 李選士 / President, Ming Chuan University</p> <p>Professor Chang Chuang-Chang 張傳章 / President, FeAT</p> <p style="text-align: right;">(Room J616)</p>					
09:20 – 10:00	<p>[Keynote Speech]</p> <p>Topic: Folklore Narratives and IPO Outcomes</p> <p>Chair: Professor Robin K. Chou 周冠男 / Secretary General, FeAT</p> <p>Speaker: Professor Ghon Rhee / University of Hawaii</p> <p style="text-align: right;">(Room J616)</p>					
10:05 – 11:05	Academic Session I					
	SESSION 1-1 Asset Pricing and Investment I	SESSION 1-2 Corporate Finance I	SESSION 1-3 ESG and Firm Behavior I	SESSION 1-4 Financial Markets I	SESSION 1-5 ESG Stock Portfolios	SESSION 1-6 FinTech / Quantitative Trading
	Chair: Her-Jiun Sheu 許和鈞 / MCU	Chair: Yenn-Ru Chen 陳熾如 / NCCU	Chair: Christine W. Lai 賴慧文 / NTNU	Chair: Donald Lien 連大祥 / UTSA	Chair: Chien-Ping Chung 鍾建屏 / Taipei Tech	Chair: Hsiu-Chuan Lee 李修全 / MCU
	Room J603 (6F)	Room J604 (6F)	Room J605 (6F)	Room J403 (4F)	Room J404 (4F)	Room J413 (4F)

Time	Conference Program					
11:10 – 12:10	Academic Session II					
	SESSION 2-1 Asset Pricing and Investment II	SESSION 2-2 Corporate Finance II	SESSION 2-3 ESG and firm behavior II	SESSION 2-4 Financial Markets II / Quantitative Trading	SESSION 2-5 ESG Information I	SESSION 2-6 Microstructure
	Chair: Chih-Yung Lin 林智勇 / NYCU	Chair: Rachel J. Huang 黃瑞卿 / NCU	Chair: Li-Ching Chiu 邱麗卿 / MCU	Chair: Pei-Shih Weng 翁培師 / NSYSU	Chair: Sharon S. Yang 楊曉文 / NCCU	Chair: Henry H. Huang 黃泓人 / NCU
	Room J603 (6F)	Room J604 (6F)	Room J605 (6F)	Room J403 (4F)	Room J404 (4F)	Room J413 (4F)
12:10 – 13:10	Luncheon / Room J603, J604			FeAT Annual Meeting / Room J616		
13:15 – 14:15	<p>[Practical Session]</p> <p>Topic: 永續與 AI 金融浪潮之前瞻投資</p> <p>Chair: Professor Yang-Cheng Lu 盧陽正 / Ming Chuan University</p> <p>Moderator:</p> <p>「公司治理 ETF 與永續投資」: 富邦公司治理 ETF 基金經理人 溫芳儀</p> <p>「量化投資 X FinTech 創新」: 富邦全委與私募基金投資經理人 周政義</p> <p style="text-align: right;">(Room J616)</p>					
14:20 – 15:40	Academic Session III					<p>[Practical Session]</p> <p>Topic: 政大永續 (14:25 – 15:55)</p> <p>Chair: Robin K. Chou 周冠男 / NCCU</p>
	SESSION 3-1 Asset Pricing and Investment III	SESSION 3-2 Corporate Finance III	SESSION 3-3 Asset Returns and Volatility I	SESSION 3-4* Chinese Session	SESSION 3-5 ESG Information II	
	Chair: Yun-Chi Lee 李芸綺 / SCU	Chair: Chih-Yung Lin 林智勇 / NYCU	Chair: Meng-Lan Yueh 岳夢蘭 / NCCU	Chair: Yun-Huan Lee 李昀寰 / MCU	Chair: Donald Lien 連大祥 / UTSA	
	Room J603 (6F)	Room J604 (6F)	Room J605 (6F)	Room J403 (4F)	Room J404 (4F)	Room J616 (6F)

Time	Conference Program					
15:40 – 16:00	Coffee Break / Room J616					
16:00 – 17:20	Academic Session IV					FeAT Board Meeting (16:30 ~)
	SESSION 4-1 Environment Risks	SESSION 4-2 Cryptocurrency / Machine Learning	SESSION 4-3 Asset Returns and Volatility II	SESSION 4-4 Carbon Emission / Climate Risk	SESSION 4-5 Derivative Market	
	Chair: Chi-Lu Peng 彭琪祿 / NKUST	Chair: Chih-Hsiang Hsu 許智翔 /MCU	Chair: Yen-Hsien Lee 李彥賢 / CYCU	Chair: Tsangyao Chang 張倉耀 / FCU	Chair: Chung-Jen Yang 楊重任 / MCU	
	Room J603 (6F)	Room J604 (6F)	Room J605 (6F)	Room J403 (4F)	Room J404 (4F)	Room J616 (6F)
18:00 ~	Conference Dinner Regent Taipei / Emporio Room (B3 Floor) (No. 3, Lane 39, Section 2, Zhongshan N Rd, Zhongshan District, Taipei City, 104)					

Notes: 1. “*” indicates sessions conducted in Chinese (conference schedule subject to change based on actual circumstances). 2. Each paper presentation is allocated 15 minutes, followed by 5 minutes for discussion per paper.

2024 FeAT Annual Meeting and International Conference

ACADEMIC SESSION SCHEDULE

Academic Session I

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 1-1

10:05 – 11:05

Empirical Issue Related to Asset Pricing and Investment I

Room J603

Session Chair: Her-Jiun Sheu 許和鈞 (Ming Chuan University)

Saliency, Psychological Anchors, and Stock Return Predictability

Presenter: Mei-Chen Lin 林美珍 (National Taipei University)

Discussant: Kuan-Cheng Ko 柯冠成 (National Chi Nan University)

Geo-political Risks and Foreign Institutional Investors: Evidence from the Taiwan Stock Market

Presenter: Hao-Wen Chang 張濤文 (National Yang Ming Chiao Tung University)

Discussant: Rachel J. Huang 黃瑞卿 (National Central University)

A Performance Index Consistent with Fractional-order Stochastic Dominance

Presenter: Rachel J. Huang 黃瑞卿 (National Central University)

Discussant: Mei-Chen Lin 林美珍 (National Taipei University)

SESSION 1-2

10:05 – 11:05

Empirical Issue Related to Corporate Finance I

Room J604

Session Chair: Yenn-Ru Chen 陳熾如 (National Chengchi University)

The Role of Financial Flexibility in Corporate Cash Donations

Presenter: Chienlin Lu 盧建霖 (National Taipei University)

Discussant: YuLin Huang 黃幼琳 (National Taichung University of Science and Technology)

Board gender diversity and corporate debt decisions

Presenter: YuLin Huang 黃幼琳 (National Taichung University of Science and Technology)

Discussant: Chung-Jen Yang 楊重任 (Ming Chuan University)

Entrepreneurial Teams and Gender Roles: Evidence from Equity Crowdfunding Achievement

Presenter: Tingting Zhu 朱婷婷 (National Tsing Hua University)

Discussant: Chienlin Lu 盧建霖 (National Taipei University)

2024 FeAT Annual Meeting and International Conference
Academic Session I

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 1-3

10:05 – 11:05

Real Effects of ESG and Investing on Firm Behaviors I

Room J605

Session Chair: **Christine W. Lai 賴慧文** (National Taiwan Normal University)

ESG Public Evaluation and Credit Default Swap: Evidence from East Asian Countries

Presenter: Chih-Yung Lin 林智勇 (National Yang Ming Chiao Tung University)

Discussant: Yun-Chi Lee 李芸綺 (Soochow University)

The Impact of ESG Ratings on Bank Lending: Evidence from Taiwan

Presenter: Chia-I Huang 黃迦怡 (National Sun Yat-sen University)

Discussant: Yun-Chi Lee 李芸綺 (Soochow University)

Greening the Ties: Exploring Political Influence on Green Innovation in China

Presenter: Yun-Chi Lee 李芸綺 (Soochow University)

Discussant: Chih-Yung Lin 林智勇 (National Yang Ming Chiao Tung University)

SESSION 1-4

10:05 – 11:05

Other Topics Related to Data Analysis in Financial Markets I

Room J403

Session Chair: **Donald Lien 連大祥** (The University of Texas at San Antonio)

How Do Political Preferences Shape Retail Investors' Decisions Evidence from the Taiwan Stock Market

Presenter: Weng Ian Hoi 許滌心 (National Sun Yat-sen University)

Discussant: Chia-Ling Ho 何佳玲 (Tamkang University)

How Private Health Insurers Decide to Investigate Claims: A Multivariate Analysis

Presenter: Chia-Ling Ho 何佳玲 (Tamkang University)

Discussant: Chun-Wei Lin 林俊偉 (Providence University)

Currency policy, COVID- 19, and economic output risk

Presenter: Chun-Wei Lin 林俊偉 (Providence University)

Discussant: Pei-Shih Weng 翁培師 (National Sun Yat-sen University)

2024 FeAT Annual Meeting and International Conference
Academic Session I

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 1-5

The Asset Pricing and Investment Performance of ESG Stock Portfolios

10:05 – 11:05

Room J404

Session Chair: **Chien-Ping Chung 鍾建屏** (National Taipei University of Technology)

Does Low-Carbon Portfolio Matter? Evidence from Sustainable Investment in Taiwan

Presenter: Min-Rui Choo 朱民芮 (Ming Chuan University)

Discussant: Yu-Ying Tzeng 曾毓英 (National Chengchi University)

Optimal Asset Allocation of ESG Stocks: Application of Genetic Algorithms and Machine Learning Models

Presenter: Yu-Ying Tzeng 曾毓英 (National Chengchi University)

Discussant: Min-Rui Choo 朱民芮 (Ming Chuan University)

SESSION 1-6

10:05 – 11:05

Financial Technology / Quantitative Trading and Investment

Room J413

Session Chair: **Hsiu-Chuan Lee 李修全** (Ming Chuan University, Taiwan)

Financial and Informational Integration Through Oracle Networks (online)

Presenter: Daniel Rabetti 丹尼尔·拉贝蒂 (National University of Singapore)

Discussant: Tsangyao Chang 張倉耀 (Feng-Chia University)

Does FinTech Enhance Macroeconomic Resilience? Evidence from China

Presenter: Tsangyao Chang 張倉耀 (Feng-Chia University)

Discussant: Marty Shih-Jye Yen 顏士杰 (National Chengchi University)

An Empirical Analysis of the Influence of Financial Literacy on the Adoption of Robo-Advisory Services

Presenter: Marty Shih-Jye Yen 顏士杰 (National Chengchi University)

Discussant: Daniel Rabetti 丹尼尔·拉贝蒂 (National University of Singapore)

2024 FeAT Annual Meeting and International Conference
Academic Session II

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 2-1

11:10 – 12:10

Empirical Issue Related to Asset Pricing and Investment II

Room J603

Session Chair: **Chih-Yung Lin 林智勇** (National Yang Ming Chiao Tung University)

Competence and Ambiguity Aversion of Heterogeneous Investors

Presenter: Christine W. Lai 賴慧文 (National Taiwan Normal University)

Discussant: Shu-Feng Wang 王樹鳳 (Ajou University, South Korea)

Short-selling and Underpricing of IPO

Presenter: Shu-Feng Wang 王樹鳳 (Ajou University)

Discussant: Te-Feng Chen 陳德峰 (Hong Kong Polytechnic University)

Market Prices of Aligned Economic Uncertainty

Presenter: Te-Feng Chen 陳德峰 (Hong Kong Polytechnic University)

Discussant: Christine W. Lai 賴慧文 (National Taiwan Normal University)

SESSION 2-2

11:10 – 12:10

Empirical Issue Related to Corporate Finance II

Room J604

Session Chair: **Rachel J. Huang 黃瑞卿** (National Central University)

The Impact of Religiosity on CEO Power: Evidence from Taiwan

Presenter: Min-Rui Choo 朱民芮 (Ming Chuan University)

Discussant: Dien Giau Bui 裴典富 (Yuan Ze University)

CEOs' Global Reputations and Cross-Border M&As Evidence from CEOs' Twitter Accounts

Presenter: Dien Giau Bui 裴典富 (Yuan Ze University)

Discussant: Tuan Le 黎國俊 (Yuan Ze University)

Cultural Trust Biases and Syndicated Loan Market

Presenter: Tuan Le 黎國俊 (Yuan Ze University)

Discussant: Min-Rui Choo 朱民芮 (Ming Chuan University)

2024 FeAT Annual Meeting and International Conference
Academic Session II

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 2-3

11:10 – 12:10

Real Effects of ESG and Investing on Firm Behaviors II

Room J605

Session Chair: **Li-Ching Chiu 邱麗卿 (Ming Chuan University)**

The Impact of CSR Behavior on Financial Performance Stability-The Analysis of Family Firms and Non-Family Firms

Presenter: Yu-Chen Wei 魏裕珍 (National Kaohsiung University of Science and Technology)

Discussant: Bai-Sian Chen 陳佰弦 (Chang Gung University)

The Impact of ESG Ratings on Firm Risks in Taiwan's Market

Presenter: Bai-Sian Chen 陳佰弦 (Chang Gung University)

Discussant: Yu-Chen Wei 魏裕珍 (National Kaohsiung University of Science and Technology)

2024 FeAT Annual Meeting and International Conference
Academic Session II

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 2-4

**Other topics related to data analysis in financial markets II / Quantitative
trading and investment**

11:10 – 12:10

Room J403

Session Chair: Pei-Shih Weng 翁培師 (National Sun Yat-sen University)

Research on Fund Timing Ability Based on ADCC Model: Evidence from Chinese Active Open-End Funds (online)

Presenter: Leyao Ma 马乐瑶 (Harbin Institute of Technology)

Discussant: Chia-Ling Ho 何佳玲 (Tamkang University)

Moral Hazard Problem in the Private Health Insurance Market-the Impact of the Diagnosis-Related Groups Payment System

Presenter: Chia-Ling Ho 何佳玲 (Tamkang University)

Discussant: Chih-Hsiang Hsu 許智翔 (Ming Chuan University)

Selling Equity in May and Buying Bonds: An ETF-Based Analysis

Presenter: Chih-Hsiang Hsu 許智翔 (Ming Chuan University)

Discussant: Pei-Shih Weng 翁培師 (National Sun Yat-sen University)

2024 FeAT Annual Meeting and International Conference

Academic Session II

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 2-5

Role of ESG information on decision making of capital market participants I

11:10 – 12:10

Room J404

Session Chair: **Sharon S. Yang 楊曉文** (National Chengchi University)

Can Good Doers Perform Well? Novel Evidence from Corporate Innovation

Presenter: Robin Chen 陳偉銘 (National Taipei University)

Discussant: Li-Ching Chiu 邱麗卿 (Ming Chuan University)

How does Mandatory Nonfinancial Disclosures affect Managers' Voluntary Disclosures? Evidence from Taiwan

Presenter: Pang-Yu Wang 王邦瑜 (National Taiwan University)

Discussant: Yin-Che Weng 翁胤哲 (National Dong Hwa University)

ESG Information and Herd Behavior: Evidence from Taiwan

Presenter: Yin-Che Weng 翁胤哲 (National Dong Hwa University)

Discussant: Robin Chen 陳偉銘 (National Taipei University)

SESSION 2-6

Financial market structure and microstructure

11:10 – 12:10

Room J413

Session Chair: **Henry H. Huang 黃泓人** (National Central University)

Call Protection, Financial Flexibility, and Refinancing Risk Management

Presenter: Tian-Shyr Dai 戴天時 (National Yang Ming Chiao Tung University)

Discussant: Ya-Kai Chang 張雅凱 (Chung Yuan Christian University)

Corporate Disclosure and the Informational Efficiency of Stock Prices: New Evidence

Presenter: Ya-Kai Chang 張雅凱 (Chung Yuan Christian University)

Discussant: Hong-Gia Huang 黃泓嘉 (Tunghai University)

Investors' Trading Behavior and Post-Earnings-Announcement Drift: Evidence from Taiwan

Presenter: Hong-Gia Huang 黃泓嘉 (Tunghai University)

Discussant: Tian-Shyr Dai 戴天時 (National Yang Ming Chiao Tung University)

2024 FeAT Annual Meeting and International Conference
Academic Session III

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 3-1

14:20 – 15:40

Empirical Issue Related to Asset Pricing and Investment III

Room J603

Session Chair: **Yun-Chi Lee 李芸綺** (Soochow University)

The Impact of Investor Attention on Mispricing of Dual-Listed Shares: Evidence from Chinese A-share and H-share Markets

Presenter: Wei-Ling Huang 黃瑋苓 (Beijing Normal University)

Discussant: Chi-Lu Peng 彭琪祿 (National Kaohsiung University of Science and Technology)

Financial Reporting Quality, Trading Preference of Institutional Investors and Investment Performance

Presenter: Chi-Lu Peng 彭琪祿 (National Kaohsiung University of Science and Technology)

Discussant: Lin-Hsiang Huang (National Chung Hsing University)

Mispricing, trading strategies, and the return predictability in the high-frequency stock returns

Presenter: Lin-Hsiang Huang (National Chung Hsing University)

Discussant: Carl Shen 沈信漢 (Macquarie University)

No Conflict of Interests to Declare – a Study of Individual-controlled Funds in China (online)

Presenter: Carl Shen 沈信漢 (Macquarie University)

Discussant: Wei-Ling Huang 黃瑋苓 (Beijing Normal University)

2024 FeAT Annual Meeting and International Conference
Academic Session III

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 3-2

14:20 – 15:40

Empirical Issue Related to Corporate Finance III

Room J604

Session Chair: Chih-Yung Lin 林智勇 (National Yang Ming Chiao Tung University)

Risk-taking Behavior, Cash Flow, and Investment Efficiency

Presenter: Haneen Abedalqader 安語嫣 (National Cheng Kung University)

Discussant: Guan-Ying Huang 黃冠瑛 (National Chung Cheng University)

The dark side of institutional investors' investment horizon: Evidence from stock price crash risk

Presenter: Guan-Ying Huang 黃冠瑛 (National Chung Cheng University)

Discussant: Chien-Ming Huang 黃健銘 (Tamkang University)

Can Diversified Information Disclosures constrain Earnings Management Activities in Taiwanese SMEs

Presenter: Wei-Ting Chen 陳暉婷 (Tamkang University)

Discussant: Chih-Yung Lin 林智勇 (National Yang Ming Chiao Tung University)

Central Bank's Assessments of Economic Outlook and Corporate Cash Holdings: Evidence of Strategic Motives

Presenter: Quang-Thai (Harry) Truong 張光泰 (National Taipei University)

Discussant: Tsai-Yin Lin 林財印 (National Kaohsiung University of Science and Technology)

2024 FeAT Annual Meeting and International Conference
Academic Session III

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 3-3

14:20 – 15:40

Modelling and forecasting asset returns and volatility I

Room J605

Session Chair: Meng-Lan Yueh 岳夢蘭 (National Chengchi University)

Do price jumps matter in volatility forecasts of US treasury futures?

Presenter: Xueer Zhang 張雪兒 (Tamkang University)

Discussant: Yen-Hsien Lee 李彥賢 (Chung Yuan Christian University)

Convertible Bond Issuance and Stock Returns: An Anchoring Perspective

Presenter: Yen-Hsien Lee 李彥賢 (Chung Yuan Christian University)

Discussant: Hui-Ching Chuang 莊惠菁 (National Taipei University)

Simple HAR model based on the correlated intraday return patterns

Presenter: Hui-Ching Chuang 莊惠菁 (National Taipei University)

Discussant: Yen-Hsien Lee 李彥賢 (Chung Yuan Christian University)

2024 FeAT Annual Meeting and International Conference
Academic Session III

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 3-4

14:20 – 15:40

Chinese Session

Room J403

Session Chair: **Yun-Huan Lee 李昀寰 (Ming Chuan University)**

The Relationship between ESG Performance and Financial Performance: An Empirical Study of Taiwan's Listed and OTC Companies

Presenter: Tzu-Min Kao 高慈敏 (Ming Chuan University)

Discussant: Kuei-Yuan Wang 王癸元 (Asia University)

文化差異對大學生行動支付使用意圖之影響：整合科技模式應用

Presenter: Kuei-Yuan Wang 王癸元 (Asia University)

Discussant: Min-Hung Tsay 蔡明宏 (Academia Sinica)

疫情危機對公司股價波動度之影響：投資人情緒與公司治理的角色

Presenter: Min-Hung Tsay 蔡明宏 (Academia Sinica)

Discussant: Wen-Chun Tsai 蔡汶君 (Feng Chia University)

TESE 分數對企業獲利能力之影響-以汽車產業為例

Presenter: Wen-Chun Tsai 蔡汶君 (Feng Chia University)

Discussant: Yun-Huan Lee 李昀寰 (Ming Chuan University)

企業 ESG 績效是否造成投資人羊群效應

Presenter: Yun-Huan Lee 李昀寰 (Ming Chuan University)

Discussant: Tzu-Min Kao 高慈敏 (Ming Chuan University)

2024 FeAT Annual Meeting and International Conference
Academic Session III

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 3-5

**Role of ESG information on decision making of capital market
participants II**

14:20 – 15:40

Room J404

Session Chair: Donald Lien 連大祥 (The University of Texas at San Antonio)

The Association of Investment Opportunity Set, ESG Performance, and Managerial Compensation Structure: An Empirical Study of Taiwan Listed Companies

Presenter: Chia-Chou Chiu 邱嘉洲 (Fu Jen Catholic University)

Discussant: Yu-Chen Wei 魏裕珍 (National Kaohsiung University of Science and Technology)

The Analysis of CSR Performance, Stability and Corporate Credit Risk in Taiwan

Presenter: Guan-Yu Hou 侯冠宇 (National Kaohsiung University of Science and Technology)

Discussant: Chien-Ping Chung 鍾建屏 (National Taipei University of Technology)

Effects of Foreign Institutional Investors Herding for Stocks with Various ESG Ratings and Such Herding on Subsequent Return Performance

Presenter: Chien-Ping Chung 鍾建屏 (National Taipei University of Technology)

Discussant: Chia-Chou Chiu 邱嘉洲 (Fu Jen Catholic University)

An Empirical Investigation of ESG dimensions and Bank Performance: Evidence from the COVID-19 Crisis

Presenter: Yang Li (National Taiwan College of Performing Arts)

Discussant: Chia-Chou Chiu 邱嘉洲 (Fu Jen Catholic University)

2024 FeAT Annual Meeting and International Conference
Academic Session IV

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 4-1

16:00 – 17:20

Connectedness of Environmental Risks

Room J603

Session Chair: **Chi-Lu Peng 彭琪祿** (National Kaohsiung University of Science and Technology)

Investor Sentiment and Stock Market Crashes: A Heliobiological Perspective

Presenter: Chia-Chen Teng 鄧家珍 (Chung Yuan Christian University)

Discussant: Hui-Ching Chuang 莊惠菁 (National Taipei University)

How Much Does Green Finance Reduce Carbon Emissions? Evidence from Prefecture-Level Cities in China

Presenter: Hui-Ching Chuang 莊惠菁 (National Taipei University)

Discussant: Chi Lu Peng 彭琪祿 (National Kaohsiung University of Science and Technology)

Common Factor of Carbon and Oil Markets

Presenter: Zong-Wei Yeh 葉宗瑋 (National Chengchi University)

Discussant: Cuong Nguyen (Lincoln University)

Corporate biodiversity risk and product market threats (online)

Presenter: Cuong Nguyen (Lincoln University)

Discussant: Chia-Chen Teng 鄧家珍 (Chung Yuan Christian University)

2024 FeAT Annual Meeting and International Conference

Academic Session IV

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 4-2

Cryptocurrency and FX markets /

16:00 – 17:20

Data analysis, machine learning, and AI techniques

Room J604

Session Chair: **Chih-Hsiang Hsu 許智翔 (Ming Chuan University)**

Cryptocurrency market spillover in times of uncertainty

Presenter: Withz Aimable 艾馬坡 (Yuan Ze University)

Discussant: Jing-Tung Wu 吳靖東 (Ming Chuan University)

The exchange rates volatilities of major industries country-Non-linear autoregressive distributed lag (NARDL) approach

Presenter: Jing-Tung Wu 吳靖東 (Ming Chuan University)

Discussant: Haitang Wu 吳海棠 (National Chengchi University)

Cryptocurrency Risk Management Using Lévy Processes and Time-Varying Volatility

Presenter: Haitang Wu 吳海棠 (National Chengchi University)

Discussant: Kendro Vincent 羅秉政 (National Chengchi University)

Does One Pattern Fit All? Image Analysis for Different Equity Styles

Presenter: YuChen Den 鄧昱辰 (National Chengchi University)

Discussant: Chih-Hsiang Hsu 許智翔 (Ming Chuan University)

Advancing Machine Learning Predictive Accuracy for Lean Hog Futures: A Comprehensive Multi-Model and Ensemble Methodology Approach

Presenter: Wei-Hsuan Lin 林緯軒 (CTBC Business School)

Discussant: Chih-Hsiang Hsu 許智翔 (Ming Chuan University)

2024 FeAT Annual Meeting and International Conference

Academic Session IV

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 4-3

16:00 – 17:20

Modelling and forecasting asset returns and volatility II

Room J605

Session Chair: Yen-Hsien Lee 李彥賢 (Chung Yuan Christian University)

Reinvestment Risk of International Bonds: The Random Neural Networks Approach

Presenter: Wei Hsuan 宣葳 (Tamkang University)

Discussant: Ming-Che Chuang 莊明哲 (Feng Chia University)

Temperature Risks with Seasonality Volatility Determines the Price of CDD/HDD Futures

Presenter: Ming-Che Chuang 莊明哲 (Feng Chia University)

Discussant: Hao Fang 方豪 (Chung Yuan Christian University)

Exploring the Mediating Role of Credit Growth Thresholds in the Relationship Between Financial Development and Economic Growth: Accounting for Banking Crises and Endogeneity

Presenter: Hao Fang 方豪 (Chung Yuan Christian University)

Discussant: Wei Hsuan 宣葳 (Tamkang University)

SESSION 4-4

Analysis the impact of carbon emissions on investment returns / Financial disclosure, assessment, and management of climate risk

16:00 – 17:20

Room J403

Session Chair: Tsangyao Chang 張倉耀 (Feng-Chia University)

Emissions Trading Scheme and Stock Price Crash Risk: Evidence from China

Presenter: Yiwei Chuang 莊逸偉 (National Kaohsiung University of Science and Technology)

Discussant: Kun-Ben Lin 林昆本 (Macau University of Science and Technology)

Abnormal Attention to Global Warming Stands Out in Capturing Price Crash Risks of Energy Futures (online)

Presenter: Kun-Ben Lin 林昆本 (Macau University of Science and Technology)

Discussant: Min-Rui Choo 朱民芮 (Ming Chuan University)

2024 FeAT Annual Meeting and International Conference
Academic Session IV

Date: May 3rd, 2024 (Friday)

Venue: Jihe Campus, Ming Chuan University

SESSION 4-5

16:00 – 17:20

Empirical evidence on derivatives markets

Room J404

Session Chair: **Chung-Jen Yang 楊重任 (Ming Chuan University)**

Option Writing: Using Put-Call Ratio to Improve Returns

Presenter: Chien-Ling Lo 駱建陵 (Yuan Ze University)

Discussant: Kuo-Shing Chen 陳國興 (Ming Chuan University)

Pricing green financial options under the mixed fractal Brownian motions with jump diffusion environment

Presenter: Kuo-Shing Chen 陳國興 (Ming Chuan University)

Discussant: Yiwei Chuang 莊逸偉 (National Kaohsiung University of Science and Technology)

Gambling Preferences and Index Option Returns: Evidence from the Taiwanese Options Market

Presenter: Yiwei Chuang 莊逸偉 (National Kaohsiung University of Science and Technology)

Discussant: Chien-Ling Lo 駱建陵 (Yuan Ze University)
