

**THE ACADEMIES OF**

**BEHAVIORAL FINANCE & ECONOMICS**

**(ABF&E; 15th Annual Meeting)**

 **&**

**ENTREPRENEURIAL FINANCE**

**(AEF; 33rd Annual Meeting)**

**Program 2022; *in-person & virtual***

*Program Content- Draft; Subject to Change*

**September 21-24, 2022**

**Hilton Woodland Hills/Los Angeles**

**Los Angeles, CA, USA**

**Theory and Model Building Attempts-I**

Financial Engineer This: A Human-Based Asset Pricing Model: Building on The Theory of Moral Sentiments ; Russell Yazdipour, Academy of Behavioral Finance & Economics

A New Measure for Time Inconsistency Based on Time Misperception

Viviana Ventre

University of Campania, Italy

Roberta Martino

University of Campania, Italy

**Theory and Model Building Attempts-II**

Competition and Misconduct

John Thanassoulis

Warwick Business School

Will Investment Bankers Ever Remember the Last Crash? Archegos and a Socionomic Perspective on Counterparty Risk

Matt Lampert

Socionomics Institute

Dennis Elam

Texas A&M University-San Antonio

Mover these to a Risk OR Regulation Session:

Mortgage Default: A Heterogeneous-Agent Model

Philip Lewis Kalikman

Yeshiva University

Joelle Scally

Federal Reserve Bank of New York.

What Gets Shared Doesn't Bite: Moral Hazard with Expertise Irem Erten Irem.Erten@wbs.ac.uk

 Competition and Misconduct John Thanassoulis john.thanassoulis@wbs.ac.uk

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**Risk, Noise, and Information-I (1,12,13) RNI-I**

Which Information Is Underrated? The Day and Night Signals of Momentum Spillover Effects ; Huaixin Wang; wanghx.19@pbcsf.tsinghua.edu.cn

Task-Oriented Speech in Earnings Conference Calls and Information Processing Jeff Stark jeff.stark@mtsu.edu

Is Going Public via SPAC Regulatory Arbitrage? A Textual Analysis Approach Yaxuan Wen yaxuanwen@brandeis.edu

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**Risk, Noise, and Information-II (28,31,32) RNI-II**

Cranes Among Chickens: The General-Attention-Grabbing Effect of Daily Price Limits in China’s Stock Market Weinan Zheng (aka Ding Weinan Zheng) weinan.zheng@cueb.edu.cn

Limited Attention? A Quasi-Natural Experiment from Betting Markets Christos Mavis c.mavis@surrey.ac.uk ( VEENA PRATAP paid $$)

The Role of Media in Speculative Markets: Evidence from NFTs Josh White and Sean Wilkoff, Nevada-Reno

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**Risk, Valuation, and Mispricing** (27,2,3**) RVMP**

Correlated Demand Shocks Byungwook Kim kim.7336@osu.edu

Value of Technology Specifications: Can Technology Stocks Explain Declines in Value Premium? Ryan C.Y. Lee; ryan.lee@sbs.ox.ac.uk

The Short-Duration Premium in the Stock Market: Risk or Mispricing? Paul Meyerhof paul.meyerhof@wiwi.uni-muenster.de

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**Regulation and Policy (21,4,19) RP-I**

What Gets Shared Doesn't Bite: Moral Hazard with Expertise Irem Erten Irem.Erten@wbs.ac.uk

Tax-Loss Harvesting with Cryptocurrencies ; Daniel Rabetti; rabetti@mail.tau.ac.il

Preventing Investment in Fraudulent ICOs: A Metaphor of War Annie Lecompte lecompte.annie@uqam.ca

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**Regulation and Policy (**16 **) RP-II**

Mortgage Default: A Heterogeneous-Agent Model Philip Kalikman
philip@kalikman.com

**Risk Within the Macro Economics Context-I (5, 30,15) RWM-I**

Economic Links from Bonds and Cross-Stock Return Predictability sent Aug 2 ; Xin Liu xinl@ruc.edu.cn ; jianfeng21@connect.hku.hk

Bank Political Attitudes and Transaction Costs of Collective Action within Loan Syndicate  Sang Woo Sohn ssohn22@emory.edu ; sangwoo.sohn@emory.edu

Taxes Under Stress: Bank Stress Tests and Corporate Tax Avoidance

Sean Wilkoff (**Presenter**) ; swilkoff@unr.edu ; Jyothsna Harithsa ; jyothsnaharithsa@gmail.com

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**Startups, Venture Capital, and Risk Taking Throughout the Entrepreneurial Process-I** (6,7,24) SVCR-I

How Venture Capitalists and Startups Bet on Each Other: Evidence From an Experimental System (1/2 papers) ye.zhang@hhs.se ; weijie.zhong@stanford.edu

The Impact of Enhanced Creditor Rights on Startups: Evidence from the Uniform Fraudulent Transfer Act hjpark@ou.edu ; Hyeonjoon Park

Fresh start policies and small business activity: evidence from a natural experiment Miguel García-Posada miguel.garcia-posada@bde.es

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**Startups, Venture Capital, and Risk Taking Throughout the Entrepreneurial Process-II** (10, 25, ) SVCR-II

District Courts and Innovation rayeni@yorku.ca ylarkin@schulich.yorku.ca **EF** paper

Impact Investing and Venture Capital Industry: Experimental Evidence Ye Zhang

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**Sentiments, Non-Market Forces, and Financial Decision Making-I** (9,26,14) SNM-I

Overnight Returns and Investor Sentiment: Further Evidence from Various Trader Types on the Taiwan Stock Market Pin-Chieh Tsai d084030002@g-mail.nsysu.edu.tw

Does the Order of Potential Outcomes Influence Risky Decision-Making? Eric Terry eterry@ryerson.ca

Individual Investor Behavior and Sustainability Thomas Jansson, Sveriges Riksbank (Central bank of Sweden) and Vicke Konsult

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**Sentiments, Non-Market Forces, and Financial Decision Making-II** ( 18,22,17) SNM-II

Are Investment Biases Seasonal?  An Examination of the Halloween Effect and Seasonal Affective Disorder Robert Durand Robert.Durand@curtin.edu.au

Why Don't Consumers Purchase Flood Insurance M. LaCour-Little mlacour-little@fullerton.edu

Sports Sentiment and Stock Returns: An Intra-day Study Philip Drummond
philip.drummond@monash.edu

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**Ethnicity, Gender Biases, and Markets** (35,20,33 ) EGB

Financial Knowledge and Gender Difference in Overconfidence: A Revisit Edward Lawrence Florida International University

To Sue Or Not to Sue?: Foreign-Sounding CEO Name And Class-Action Lawsuits Arati Kale gajananganji@uchicago.edu

Racial Integration, Local Bias, and Stock Selection Performance of Mutual Funds

Victor Chen, University of Manitoba Chenv1@myumanitoba.ca

**Retirement Savings Plan Designs, Market Forces, and Nudging**

Full Auto - Auto Everything, Including Auto Decumulation Help us find a “few good plan sponsors” AND help us “beta” test a “best practices” decumulation solution!

Jack Towarnicky

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