

Conference Agenda

Monday 27 / May / 2024



6th Future of Financial
Information Conference

Stockholm, 27-28 May 2024

9:30am - 10:00am

Coffee and registration

10:00am - 10:15am

Introductory remarks

Michał Dzieliński, FutFinInfo 2024 Program Chair

Karin Berglund, Vice-Head for Research of Stockholm Business School

10:15am - 11:30am

Keynote Session with Anna Pavlova

Room 3, House 2, floor 3

“Retail investors in the age of zero-commission trading”

11:30am - 12:00pm

Poster session - short presentations (see next page)

Chair: Michał Dzieliński

12:00pm - 1:00pm

Poster session - free discussion (with lunch)

1:00pm - 2:30pm

Parallel sessions

1A: What can we learn by mining data?

Room 18, House 2, floor 2

Chair: Alejandro Lopez-Lira

What Drives Trading in Financial Markets? A Big Data Perspective

Anton Lines, Copenhagen Business School
(with Shikun Ke)

Pedro Tremacoldi-Rossi, Columbia
University (discussant)

How important is corporate governance? Evidence from machine learning

Anastasia Zakolyukina, University of
Chicago (with Ian Gow and David Larcker)
Gerard Hoberg, University of Southern
California (discussant)

2:30pm - 3:00pm

Coffee break

1B: Can FinTech solve climate change?

Room 19, House 2, floor 2

Chair: Gustav Martinsson

Fighting Climate Change with FinTech

Antonio Gargano, University of Houston (with
Alberto Rossi)

Anastasia Buyalskaya, HEC Paris (discussant)

Money to Burn: Crowdfunding Wildfire Recovery

J. Anthony Cookson, University of Colorado
at Boulder (with Emily Gallagher and Philip
Mulder)

Anders Anderson, Stockholm School
of Economics (discussant)

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3:00pm - 4:30pm

Parallel sessions

2A: Portfolio ex machina

Room 18, House 2, floor 2

Chair: Daniel Buncic

High-Throughput Asset Pricing

Andrew Chen, Federal Reserve Board (with Chukwuma Dim)

Julio Crego, Tilburg University (discussant)

The Anatomy of Machine Learning-Based Portfolio Performance

Christian Montes Schutte, Aarhus University (with Philippe Goulet Coulombe, David E. Rapach and Sander Schwenk-Nebbe)

Abalfazl Zareei, Stockholm University (discussant)

2B: Terms and conditions apply

Room 19, House 2, floor 2

Chair: Petri Jylhä

CovenantAI - New Insights into Covenant Violations

Paulina Maria Verhoff, Frankfurt School of Finance & Management (with Vanessa S. Krockenberger, Anthony Saunders and Sascha Steffen)

Tom Griffin, Villanova University (discussant)

Anticipating Binding Constraints: An Analysis of Financial Covenants

Ken Teoh, International Monetary Fund

Kristine Hankins, University of Kentucky (discussant)

4:30pm - 5:30pm

FutFinInfo announcements and awards

6:00pm

Conference dinner

Poster session - list of presentations

The Green Innovation Premium

Tingyu Yu, University of Zurich (with Markus Leippold)

Animating Stock Markets

Tomasz Kaczmarek, Poznan University (with Kuntara Pukthuanthong)

The Impact of Social Media Influencers on the Financial Market Performance of Firms

Costas Lambrinoudakis, University of Leeds (with Zhengfa Zhang, Kevin Keasey and Danilo V. Mascia)

Weather Variance Risk Premia

Stephen Szaura, BI Norwegian School of Business (with Joon Woo Bae, Yoontae Jeon and Virgilio Zurita)

Contextualized Sentiment Analysis using Large Language Models

Christian Breitung, Technical University of Munich (with Garvin Kruthof and Sebastian Müller)

Information cherry-picking: When confirmation bias met anchoring bias

Ningyu Zhou, Fudan University (with Shiyang Huang, Tse-Chun Lin and Yan Luo)

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9:00am - 9:30am **Coffee and registration**

9:30am - 11:00am **Parallel sessions**

3A: Is Twitter the new Bloomberg?

Room 18, House 2, floor 2

Chair: Jarkko Peltomäki

Celebrity Tweets: This is not Financial Advice

Jan Toczyński, EPFL (with Matteo Benetton, William Mullins and Marina Niessner)
Charles Martineau, University of Toronto (discussant)

X Bots and Earnings Announcements

Konstantin Sokolov, University of Memphis (with Jan Hanousek and Jan Hanousek)
Olivier Dessaint, INSEAD (discussant)

11:00am - 11:30am **Coffee break**

11:30am - 1:00pm **Parallel sessions**

4A: Market efficiency under the microscope

Room 18, House 2, floor 2

Chair: Björn Hagströmer

Does Market Efficiency Impact Capital Allocation Efficiency? The Case of Decentralized Exchanges

Evgeny Lyandres, Tel Aviv University (with Alexander Zaidelson)
Laurence Daures, ESSEC Business School (discussant)

3B: Facts and myths about retail trading

Room 19, House 2, floor 2

Chair: Lars Nordén

An Anatomy of Retail Option Trading

Dmitriy Muravyev, Michigan State University (with Vincent Bogouslavsky)
Gregory Eaton, University of Georgia (discussant)

Insider Trading With Options

Matteo Vacca, Aalto University
Hans K. Hvide, University of Bergen (discussant)

4B: Data makes the world go round

Room 19, House 2, floor 2

Chair: Håkan Jankensgård

Data Risk, Firm Growth and Innovation

Kumar Rishabh, University of Lausanne (with Roxana Mihet and Orlando Gomes)
Chi-Yang Tsou, University of Manchester (discussant)

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4A: Market efficiency under the microscope

Anticompetitive Price Referencing

Vincent van Kerve, Pontificia Universidad Católica de Chile

Albert S. Kyle, University of Maryland (discussant)

1:00pm - 2:00pm

Lunch

2:00pm - 3:30pm

Parallel sessions

5A: Profiling information

Room 18, House 2, floor 2

Chair: Sasan Mansouri

People in cable news

Diego García, University of Colorado at Boulder (with Max Rohrer and Ryan Lewis)

Ryan Israelsen, Michigan State University (discussant)

Gender Bias and Crowd-Sourced Financial Information

Chukwuma Dim, George Washington University (with Vineet Bhagwat, Sara E. Shirley and Jeffrey R. Stark)

Russell Jame, University of Kentucky (discussant)

3:30pm - 4:00pm

Coffee break

4:00pm - 5:15pm

Keynote Session with Markus Leippold

Room 3, House 2, floor 3

"Facts and Fantasies of Generative AI"

5:15pm - 5:30pm

Concluding remarks

Michał Dzieliński, FutFinInfo 2024 Program Chair

4B: Data makes the world go round

Welfare Effects Of Open Banking; Data Versus Collateral

Mohammad Lashkar, ESSEC Business School (with Anastasios Dosis)

Uday Rajan, University of Michigan (discussant)

5B: The making of information

Room 19, House 2, floor 2

Chair: Ran Xing

Information Technology, Competition for Attention, and Corporate Efficiency

Zhiqiang Ye, IESE Business School

Gabriela Stockler, NYU Abu Dhabi (discussant)

Information Acquisition By Mutual Fund Investors: Evidence From Stock Trading Suspensions

David Xu, Southern Methodist University (with Clemens Sialm)

Michela Verardo, London School of Economics (discussant)

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