

一橋大学大学院 経営管理研究科 経営管理専攻
CAREM 2022 年度 第 2 回 国際リサーチセミナー
「Studies in Price Formation in Financial Market」

主催：マネジメント先端教育開発センター（CAREM） 協力：金融戦略・経営財務プログラム（FS）

日 時 2022 年 12 月 9 日（金） 14:00-17:00
開催方法 Zoom ウェビナーによるオンライン開催
使用言語 英語

<プログラム>

14:00 - 14:40 第 1 セッション

安藤 希

一橋大学大学院経営管理研究科 博士後期課程

“The Impact of Salience and Education on the Disposition Effect”

14:40 - 15:20 第 2 セッション

Alan Huang

Ernst and Young Professor of Finance, School of Accounting and Finance, University of Waterloo

“Language and Domain Specificity: A Chinese Financial Sentiment Dictionary”

休憩

15:40 - 16:20 第 3 セッション

宮川 大介

一橋大学大学院経営管理研究科 教授

“Pricing Implications of Regulatory Reforms in an OTC Derivative Market: Evidences from IRS Transaction-Level Data”

16:20 - 17:00 第 4 セッション

Russ Wermers

Paul J. Cinquegrana '63 Endowed Chair in Finance and Director, Center for Financial Policy at the Smith School of Business, University of Maryland

“Who Listens to Corporate Conference Calls? The Effect of ‘Soft Information’”

本セミナーについてのお問い合わせは下記まで
seminar_hubfs@hub.hit-u.ac.jp

Hitotsubashi University Business School
Center for Advanced Research and Education in Management

The 2nd FY2022 CAREM International Research Seminar
“Studies in Price Formation in Financial Market”
(Supported by Financial Strategy Program)

Date: December 9 (Fri), 2022

Venue: Online via Zoom

14:00 - 14:40 Session 1 _____

Nozomi Ando

Ph.D. Candidate, Graduate School of Business Administration, Hitotsubashi University

“The Impact of Saliency and Education on the Disposition Effect”

14:40 - 15:20 Session 2 _____

Alan Huang

Ernst and Young Professor of Finance, School of Accounting and Finance, University of Waterloo

“Language and Domain Specificity: A Chinese Financial Sentiment Dictionary”

* * * Break * * *

15:40 - 16:20 Session 3 _____

Daisuke Miyakawa

Professor, Graduate School of Business Administration, Hitotsubashi University

“Pricing Implications of Regulatory Reforms in an OTC Derivative Market: Evidences from IRS Transaction-Level Data”

16:20 - 17:00 Session 4 _____

Russ Wermers

Paul J. Cinquigrana '63 Endowed Chair in Finance and Director, Center for Financial Policy at the Smith School of Business, University of Maryland

“Who Listens to Corporate Conference Calls? The Effect of ‘Soft Information’”

For inquiries, please contact us at:
seminar_hubfs@hub.hit-u.ac.jp

参加登録はこちらから / Click here to register for participation:

<https://forms.gle/V2oEXZF2Ciu9UgFX8>

