Luis Goncalves-Pinto

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ACADEMIC POSITIONS

University of New South Wales:

Associate Professor of Finance (01/2023 - Present)

Founding Director, Masters of Applied Finance [Online Program] (05/2021 - Present)

Deputy Head of School (Research), School of Banking and Finance (08/2023 - 07/2024)

Senior Lecturer of Finance (08/2019 - 12/2022)

Founding Director, Masters of FinTech [Online Program] (12/2019 - 06/2022)

Nova School of Business and Economics:

Visiting Associate Professor of Finance, 09/2024 - 12/2024

Chinese University of Hong Kong:

Assistant Professor of Finance, 08/2017 - 08/2020 (on leave 08/2019 - 08/2020)

National University of Singapore:

Assistant Professor of Finance, 06/2011 - 06/2017

Affiliated Researcher, NUS Center for Quantitative Finance (06/2012 - 06/2017) and NUS Risk Management Institute (08/2012 - 06/2017)

EDUCATION

- Ph.D. in Finance, University of Southern California, 2011
- M.Sc. in Business Administration (Specialization: Finance), University of Lisbon, Portugal, 2005
- Post-Grad Degree in Financial Analysis, University of Lisbon, Portugal, 2002

PUBLICATIONS

- Strategic News Releases in Equity Vesting Months (with Alex Edmans, Moqi Groen-Xu, Yanbo Wang)

  *- **Review of Financial Studies**, 31 (2018), 4099-4141.* ***(Lead Article, Editor's Choice)***

  - Media Coverage: Financial Times, Bloomberg, Barron's, MarketWatch, DowJones Newswire, Harvard Law School Forum on Corporate Governance and Financial Regulation, World Economic Forum, Knowledge@Wharton, NBER Digest, London Business School Review, among others

  - Policy Impact: Cited in SEC Proposed Rule No.34-93783 (Dec 15, 2021) on "Share Repurchase Disclosure Modernization"

- Why Do Option Prices Predict Stock Returns? The Role of Price Pressure in the Stock Market (with Bruce Grundy, Allaudeen Hameed, Thijs Van Der Heijden, and Yichao Zhu)

  *- **Management Science**, 66 (2020), 3903-3926.*
  - Winner of INQUIRE Europe Research Award

- Incomplete Information and the Liquidity Premium Puzzle (with Yingshan Chen, Min Dai, Jing Xu, and Cheng Yan)

  *- **Management Science** , 67 (2021), 5703-5729.*
  - Semifinalist for Best Paper in Investments at the FMA Annual Meetings

PUBLICATIONS (Cont.)

- How Does Illiquidity Affect Delegated Portfolio Choice? (with Min Dai and Jing Xu)
  - ***Journal of Financial and Quantitative Analysis***, *54 (2019), 539-585.*
  - *Winner of SAC Capital Award for Outstanding Research at WFA Conference*
  - *Winner of LECG Prize for Best Paper at the EFA Conference*
  - *Winner of Paper Competition Award at IFID Conference*

- The Invisible Hand of Internal Markets in Mutual Fund Families (with Juan Sotes-Paladino and Jing Xu), ***Journal of Banking and Finance***, *89 (2018), 105-124.*
  - *Winner of Best Paper Award at International Conference on Asia-Pacific Financial Markets*
  - *Winner of Best Paper Award at FIRN Conference*
  - *Media Coverage: Fund Board Views*

WORKING PAPERS

- Excess Volatility and Mispricing in the Presence of Sentiment and Institutional Investors (with Herve Roche and Juan Sotes-Paladino)

- Co-Insurance in Mutual Fund Families (with Kiseo Chung and Breno Schmidt)
  - *Reject & Resubmit at* ***Review of Financial Studies***
  - *Winner of Best Paper Award at Auckland Finance Conference*
  - *Media Coverage: Financial Times*

- Convex Incentives and Liquidity Premia (with Min Dai, Jing Xu, and Cheng Yan)
  - *Revise & Resubmit at* ***Review of Asset Pricing Studies***

- Is Option-Based Predictability Inherited or Self-Made? (with Jing Xu)
  - *Winner of Best Paper on Derivatives at Australasian Finance and Banking Conference*
  - *Semifinalist for Best Paper Award at FMA Asia-Pacific Conference*

- How Informationally Efficient Are Options Markets? (with Carlo Sala)

WORK IN PROGRESS

- The Causal Effect of Option-Based Disagreement on Stock Mispricing (sole author)
  - *Winner of Canadian Derivatives Institute (CDI) Research Grant*

- Deleveraging Risk and Hedge Fund Activism (sole author)
  - *Winner of CAMRI Applied Research Award*

- How Does Restricted Pay Affect Managerial Effort? (with Yaoting Lei and Jing Xu)

HONORS AND AWARDS

- Dean's Research Fellowship, 2022-2023
- 2021 Canadian Derivatives Institute (CDI) Research Grant
- Editor's Choice in the November 2018 Volume of the *Review of Financial Studies* for the paper "Strategic News Releases in Equity Vesting Months"
- Semifinalist for Best Paper Award at the 2017 FMA Asia-Pacific Conference
- ASX Prize for Best Paper on Derivatives at the 2016 Australasian Finance and Banking Conference
- 2016 INQUIRE Europe Research Award
- Best Paper Award at the 2015 International Conference on Asia-Pacific Financial Markets (CAFM)
- Best Paper Award at the 2015 FIRN Conference

HONORS AND AWARDS (Cont.)

- 2014 CAMRI Applied Finance Research Award
- FRC Tier 1 Research Grant, Singapore Ministry of Education, "Drivers and Spillovers of Hedge Fund Activism" [2014-2017]
- Semifinalist for Best Paper Award in Investments at the 2013 FMA Annual Meetings
- 2013 STICERD Research Grant, "Contract Horizon and Dynamic (Dis)Incentive Effects of Long-Term Executive Pay" [joint with Moqi Xu (LSE)]
- Best Paper Award (Runner-Up) at the 2012 Auckland Finance Meeting
- FRC Tier 1 Research Grant, Singapore Ministry of Education, "Delegated Asset Management in Illiquid Markets" [2011-2014]
- SAC Capital Ph.D. Candidate Award for Outstanding Research at the WFA 2010
- LECG Prize for Best Overall Conference Paper by a Ph.D. Student at the EFA 2009
- IFID 2009 Ph.D. Student Paper Competition Award, Toronto, Canada, Nov 2009
- EIF Travel Grant, Europlace Institute of Finance, Paris, France, Dec 2009
- AFA Student Travel Award, AFA Annual Meetings, San Francisco, U.S.A., Jan 2009
- FCT Portuguese Foundation for Science and Technology, Ph.D. Fellowship, 2010-2011
- Calouste Gulbenkian Foundation, Doctoral Scholarship, 2006-2010
- USC Marshall School of Business, Graduate Assistantship, 2005-2010
- Fulbright Scholarship, 2005-2010
- BES Bank Espirito Santo Award, Best M.B.A. Student, Class of 2003
- Portuguese Ministry of Education, Merit Scholarship, 1996-1999

CONFERENCES AND SEMINARS (* = presented by co-author)

2022 EUROFIDAI-ESSEC Paris December Finance Meeting (Paris, France)*
Paris Financial Management Conference (Paris, France)*
Inter Conference on Futures and Other Derivatives (ICFOD) (Nanning, China)* [withdrawn]
APAC BlackRock Innovation Forum [virtual seminar]
Financial Management & Accounting Research Conference (Limassol, Cyprus)*

2021 Deakin University (Melbourne, Australia) [virtual seminar]
Massey University (Palmerston North, New Zealand) [virtual seminar]

2020 Catolica Porto Business School (Porto, Portugal)

2019 Australasian Finance and Banking Conference (Sydney, Australia)
FIRN Annual Conference (Byron Bay, Australia)
Western Finance Association Meetings (Huntington Beach, CA, USA)
FMA Asia-Pacific Conference (Ho Chi Minh City, Vietnam)*

2018 Asian Finance Association Conference (Tokyo, Japan)*
University of New South Wales (Sydney, Australia)
Chinese University of Hong Kong (Hong Kong)

2017 FMA Asia-Pacific Conference (Taipei, Taiwan)*
Swiss Society for Financial Market Research Conference (Zurich, Switzerland)*
University of Melbourne (Melbourne, Australia)
Chinese University of Hong Kong (Hong Kong)
City University of Hong Kong (Hong Kong)
University of Hong Kong (Hong Kong)
SKK Graduate School of Business (Seoul, South Korea)
Warwick Business School (Coventry, UK)
BI Norwegian School of Business (Oslo, Norway)

CONFERENCES AND SEMINARS (Cont.)

2017 Michigan State University (Michigan, USA)*
Tilburg University (Tilburg, Netherlands)
Nova School of Business and Economics (Lisbon, Portugal)

2016 Australasian Finance and Banking Conference (Sydney, Australia)
University of Western Australia (Perth, Australia)*
International Conference on Asia-Pacific Financial Markets (Seoul, South Korea)
FIRN Annual Conference (Barossa Valley, Australia)*
Point72 Asset Management, Cubist Systematic Strategies (Singapore)
FMA Asia-Pacific Conference (Sydney, Australia)*
Asian Finance Association Conference (Bangkok, Thailand)*
Asian Bureau of Finance and Economic Research (Singapore)
SFS Finance Cavalcade (Toronto, Canada)*
Manchester Business School (Manchester, UK)*
IE Business School (Madrid, Spain)*
NBER Law and Economics Meeting (Cambridge, USA)

2015 Australasian Finance and Banking Conference (Sydney, Australia)
University of New South Wales (Sydney, Australia)
International Conference on Asia-Pacific Financial Markets (Seoul, South Korea)*
Nova School of Business and Economics (Lisbon, Portugal)
FIRN Annual Conference (Queensland, Australia)*
OptionMetrics Research Conference (New York, USA)*
University of Miami (Florida, USA)*
Western Finance Association Annual Meetings (Seattle, USA)
Asian Bureau of Finance and Economic Research (Singapore)
Edinburgh Corporate Finance Conference (Edinburgh, Scotland)*
Berlin-Princeton-Singapore Workshop on Quantitative Finance (Singapore)
NUS Risk Management Institute (Singapore)
Bilkent University (Ankara, Turkey)

2014 Workshop on Corporate Governance and Investment (Olso, Norway)*
China International Conference in Finance (Chengdu, China)*
Workshop on Executive Compensation and Corporate Governance (Rotterdam, Netherlands)*
SFS Finance Cavalcade (Georgetown, USA)*
Academic Conference on Corporate Governance (Drexel University, USA)*
Frontiers of Finance Conference (Warwick, UK)*
Adam Smith Workshops in Asset Pricing and Corporate Finance (London, UK)*
Finance Down Under Conference (Melbourne, Australia)
University of Illinois at Urbana-Champaign (Illinois, USA)*
University of Hong Kong (Hong Kong)
ASU Sonoran Winter Finance Conference (Scottsdale, USA)

2013 London School of Economics (London, UK)*
National University of Singapore (Singapore)
NUS-UTokyo Workshop on Quantitative Finance (Singapore)
Conference on “Recent Advances in Research on Mutual Funds” (Berlin, Germany)
China International Conference in Finance (Shanghai, China)
Financial Management Association European Conference (Luxembourg)
SFS Finance Cavalcade (Miami, USA)*
U.S. Securities and Exchange Commission (Washington DC, USA)*
Luso-Brazilian Finance Meeting (Buzios, Brazil)*
IPARM Asia Conference (Hong Kong)
Asian Quantitative Finance Conference (Singapore) [2 papers]

2012 Auckland Finance Meeting (Auckland, New Zealand)
Australasian Finance and Banking Conference (Sydney, Australia) [3 papers]
Singapore Scholars Symposium (Singapore)

CONFERENCES AND SEMINARS (Cont.)

2012 National University of Singapore (Singapore)*
University of Melbourne (Melbourne, Australia)*
University of New South Wales (Sydney, Australia)*
University of Sydney (Sydney, Australia)*
Financial Management Association Asian Conference (Phuket, Thailand)
Bachelier Finance Society 7th World Congress (Sydney, Australia)*
BI Norwegian Business School (Oslo, Norway)*
University of Kentucky (Kentucky, USA)*
Emory University (Atlanta, USA)*
IPARM Southeast Asia Conference (Singapore)

2011 WU Gutmann Center Symposium on "Liquidity and Asset Management" (Vienna, Austria)
Vienna Graduate School of Finance (Vienna, Austria)
Financial Intermediation Research Society (FIRS) Conference (Sydney, Australia)
World Finance Conference (Rhodes, Greece)*
Financial Management Association European Conference (Porto, Portugal)*
University of Melbourne (Melbourne, Australia)
Purdue University (Lafayette, USA)
Arizona State University (Phoenix, USA)
National University of Singapore (Singapore)
Singapore Management University (Singapore)
Nanyang Technological University (Singapore)
Hong Kong University of Science and Technology (Hong Kong)
Universidade Nova de Lisboa (Lisbon, Portugal)
IESE (Barcelona, Spain)
ESSEC (Cergy, France)
University of Geneva (Geneva, Switzerland)
UvA University of Amsterdam (Amsterdam, Netherlands)
VU University Amsterdam (Amsterdam, Netherlands)
University of Western Ontario (London, Canada)
University of Utah (Salt Lake City, USA)

2010 University of New South Wales (Sydney, Australia) [video-conference]
Loyola University at Chicago (Chicago, USA)
University of Hong Kong (Hong Kong)
Financial Management Association Doctoral Consortium (New York, USA)
University of Southern California (Los Angeles, USA)
Portuguese Finance Network Conference (Azores, Portugal)
Western Finance Association Annual Meeting (British Columbia, Canada)
LBS Trans-Atlantic Doctoral Conference (London, UK)

2009 Paris Finance International Meeting (Paris, France)
IFID Conference on Retirement Income Analytics (Fields Institute, Toronto, Canada)
European Finance Association Annual Meeting (Bergen, Norway)
LBS Trans-Atlantic Doctoral Conference (London, UK)

2005 International Conference on Real Options (Paris, France)

DISCUSSIONS

- 2022 Melbourne Asset Pricing Meeting (Melbourne, Australia), discussant of "Idiosyncratic Skewness Co-Movement and Aggregate Stock Returns" by Nardari, Wu, and Zeng
- 2019 Australasian Finance and Banking Conference (Sydney, Australia), discussant of "Information Choice and Shock Transmission" by Adelina Barbalau
- 2019 Australasian Finance and Banking Conference (Sydney, Australia), discussant of "Costly Information Acquisition and Investment Decisions: Quasi-Experimental Evidence" by David Xiaoyu Xu

DISCUSSIONS (Cont.)

- 2019 EFA Conference (Lisbon, Portugal), discussant of "News as Sources of Jumps in Stock Returns: Evidence from 21 Million News Articles for 9,000 Companies" by Yoontae Jeon, Thomas McCurdy, and Xiaofei Zhao
- 2018 Finance Down Under Conference (Melbourne, Australia), invited discussant of "Hedge Fund Activists' Network and Information Flows" by Pouyan Foroughi
- 2017 Hong Kong Joint Finance Research Workshop (Hong Kong), discussant of "How Do Passive Funds Act as Active Owners? Evidence from Mutual Fund Voting Records" by Shenje Hshieh, Jiasun Li, and Yingcong Tang
- 2016 Australasian Finance and Banking Conference (Sydney, Australia), discussant of "WTI Crude Oil Option-Implied VaR and CVaR: An Empirical Application," by Giovanni Barone-Adesi, Chiara Legnazzi, and Carlo Sala
- 2016 China International Conference in Finance (Xiamen, China), discussant of "Trade-Size Clusters and Momentum," by David Lesmond and Xue Wang
- 2015 Australasian Finance and Banking Conference (Sydney, Australia), discussant of "Lesser-Known Stocks and Signal Cleanse," by Chengwei Wang
- 2015 Nova-BPI Asset Management Conference (Lisbon, Portugal), discussant of "Share Restrictions and Investor Flows in the Hedge Fund Industry," by Bill Ding, Mila Getmansky, Bing Liang, and Russ Wermers
- 2015 RMI Annual Risk Management Conference (Singapore), discussant of "Informed Options Trading Prior to Bankruptcy Filings," by Li Ge, Jianfeng Hu, Mark Humphery-Jenner, and Tse-Chun Lin
- 2014 Singapore Scholars Symposium, discussant of "Does Workforce Diversity Pay? Evidence from Corporate Innovation," by Huasheng Gao and Wei Zhang
- 2013 EFA Conference (Cambridge, UK), discussant of "Deleveraging Risk," by Scott Richardson, Kari Sigurdsson, and Pedro Saffi
- 2013 SICF Conference (Singapore), discussant of "Hedge Fund Activists: Do They Take Cues from Institutional Exit?," by Nickolay Gantchev and Pab Jotikasthira
- 2013 CICF Conference (Shanghai, China), discussant of "Flow-Induced Mispricing and Corporate Investment," by Xiaoxia Lou and Albert Yan Wang
- 2013 FMA European Conference (Luxembourg), discussant of "Style Dispersion and Mutual Fund Performance," by Jiang Luo and Zheng Qiao
- 2013 Finance Down Under Conference (Melbourne, Australia), invited discussant of "Institutional Holding Periods," by Bidisha Chakrabarty, Pamela C. Moulton, and Charles Trzcinka
- 2012 Auckland Finance Meeting (Auckland, New Zealand), discussant of "Performance-Chasing Behavior in Mutual Funds: New Evidence from Multi-Fund Managers," by Darwin Choi, C. Bige Kahraman, and Abhiroop Mukherjee
- 2012 Australasian Finance and Banking Conference (Sydney, Australia), discussant of "Seasonal Asset Allocation: Evidence from Mutual Fund Flows," Mark Kamstra, Lisa Kramer, Maurice Levi, and Russ Wermers
- 2012 FMA Asian Conference (Phuket, Thailand), discussant of "A New Explanation for Call Option Over-Pricing: Theory and Empirical Evidence," by Sang Baum Kang
- 2011 CICF Conference (Wuhan, China), discussant of "Ambiguity Aversion, Optimal Portfolio Choice, and Market Decomposition with Rare Events," by Xing Jin and Allen Zhang
- 2011 WU Gutmann Center Symposium (Vienna, Austria), discussant of "Investors' Horizons and the Amplification of Market Shocks," by Cristina Cella, Andrew Ellul, and Mariassunta Giannetti
- 2010 Portuguese Finance Network Conference (Azores, Portugal), discussant of "Portfolios in Disguise? Window Dressing in Bond Fund Holdings," by Cristina Ortiz, Jose Luis Sarto, and Luis Vicente
- 2010 LBS Trans-Atlantic Doctoral Conference (London, UK), discussant of "Asymmetric Information in Financial Markets: Anything Goes," by Bradyn Breon-Drish

SELECTED MEDIA/POLICY COVERAGE

- US Securities and Exchange Commission (Dec 15, 2021), "Proposed Rule No.34-93783: Share Repurchase Disclosure Modernization"
- Fund Board Views (Sept 25, 2015), "Fund Directors: What Do You Need To Know About Cross Trades?" by Robert E. Plaze
- Barron's (Nov 6, 2014), "CEOs Manipulate News For Personal Gain," by Mark Hulbert
- DowJones Newswire (Sept 24, 2014), "CEOs Devise Clever Ways To Make More Money," by Joann Lublin
- Bloomberg TV (Sept 9, 2014), "How CEOs Make News To Raise Stock Prices" [Video]
- Wall Street Journal / MarketWatch (Sept 8, 2014), "CEOs Sit On Good News Till It's Time To Sell Stock," by Steve Goldstein
- Financial Times (Sept 7, 2014), "US CEOs Hoard Good News For Stock Sales," by Andrew Hill
- Financial Times (Dec 16, 2012), "No Surprise At Backroom Dealing Charge," by Steve Johnson
- Financial Times (Dec 9, 2012), "Backroom Dealing Exposed," by Steve Johnson

TEACHING EXPERIENCE

University of New South Wales:

- Instructor, Advanced Investments and Advanced Funds Management (MFin), Spring 2025
- Instructor, Portfolio Management (BCom), Fall 2019, Spring 2024, Spring 2025
- Instructor, Investments and Portfolio Selection (MFin), Summer 2020, Fall 2022, Summer 2023
- Instructor, International Finance (MAppFin Online), Spring 2022
- Co-Developer, Robo-Advisory and Portfolio Optimization (MFinTech Online), Spring 2021

Chinese University of Hong Kong:

- Instructor, Options and Futures (Undergraduate), Spring 2018, Spring 2019

National University of Singapore:

- Instructor, Options and Futures (Undergraduate), Fall 2011
- Instructor, Investment Analysis and Portfolio Management (Undergraduate), Spring 2013, Fall 2013, Fall 2014, Fall 2015, Fall 2016
- Instructor, Portfolio Theory and Investments (M.Sc. in Financial Engineering), Fall 2013

University of Southern California:

- Lecturer, Foundations of Business Finance (Undergraduate), Fall 2008
- Teaching Assistant, Investments (Undergraduate) and Financial Derivatives (Undergraduate), Instructor: Prof. Pedro Matos, Spring 2008 - 2010
- Teaching Assistant, Investment Analysis and Portfolio Management (M.B.A.) and Applied Portfolio Management (M.B.A.), Instructor: Prof. Joseph Chen, Fall 2007

University of Lisbon - ISEG Lisbon School of Economics and Management:

- Lecturer, Portfolio Theory and Investment Analysis (Undergraduate), Corporate Finance (Undergraduate), and Accounting (Undergraduate), Fall 2002 to Summer 2005

OTHER WORK EXPERIENCE

- Research Assistant for Prof. Fernando Zapatero (Fall 2008 to Spring 2010), and Prof. Antonios Sangvinatsos (Fall 2006 to Spring 2008), University of Southern California, USA
- Tax Administration Officer, Tax Department of the Ministry of Finance, Portugal, Aug 1999 to Sept 2002

MEMBERSHIPS AND OTHER ACTIVITIES

- Level II Candidate in the CFA Program
- Member of the Executive Committee and Director of the Los Angeles Chapter of PAPS - Portuguese American Post-Graduate Society, 2007 - 2008

PROFESSIONAL SERVICE

- Ad-Hoc Referee: *Journal of Finance*, *Review of Financial Studies*, *Management Science*, *Review of Finance*, *Journal of Financial and Quantitative Analysis*, *Review of Economics and Statistics*, *Review of Asset Pricing Studies*, *Financial Analysts Journal*, *Journal of Banking and Finance*, *Journal of Empirical Finance*, *Journal of Financial Markets*, *Journal of Economic Dynamics and Control*, *International Review of Finance*, *Journal of Financial Research*, *Journal of Economic Behavior and Organization*, *Asia-Pacific Journal of Financial Studies*
- Member of the Faculty Promotion Committee for the UNSW Business School's 2023 Promotion to Associate Professor (Level D)
- Editorial Team Member: *European Journal of Management Studies* (Finance Area), 2021 - Present
- Conference Selection Committee: Finance Down Under Conference (2015-Present), FMA Asia/Pacific (2022, 2024), SFS Cavalcade Asia-Pacific (2018-2019), RMI Risk Management Conference (2016)
- NUS Finance Brownbag Seminar Series Coordinator, 2012 - 2017
- PhD Recruiting Committee, 2011 - 2012
- PhD Examination Committee: Haohan Ren (2018), Jing Xie (2015), Weibiao Xu (2015)
- PhD Dissertation Committee: Limiao Bai (2016)
- MSc Thesis Examiner: Alan Wang (UNSW 2016), Li Zhou (NUS 2014)
- Honorary Thesis Supervisor: Li Zitong (2017) "Dissecting the Short Squeeze," Yong Guo Hao (2015) "Economic Links and Spillover Effects of Hedge Fund Activism," Yap Chew Guan (2015) "Information Sharing in the Mutual Fund Industry," Anna Nguyen Thuy An (2015) "Managerial Equity Vesting and Strategic Timing of Shareholder Activism," Shi Xian Sim (2015) "Informed Trading and Gambling in the Mutual Fund Industry," Gavin Loh (2014) "Deleveraging Risk and Hedge Fund Activism," Mitchell Chan (2014) "How Active Are the Internal Markets of Mutual Fund Families? Evidence from the Stock Price Response to S&P 500 Index Additions," Teo Chun Rui (2014) "Idiosyncratic Risk in Trading and Non-Trading Hours and the Momentum Effect," Jing Hong (2013) "Deviations from Put-Call Parity and Contrarian Profits," Kenneth Lee (2013) "PID Control and Active Portfolio Management," Kelly Chan (2012) "What (Really) Drives Put-Call Parity Violations in S&P 500 Index Options?," Wong Leang Wen (2012) "The Dependence Structure of Implied Risk-Neutral Densities and the Likelihood of Stock Market Downturns," Niels Yuan (2012) "How Do Mutual Fund Managers and Investors (Mis)Behave in New Zealand?," Ming Jie Chua (2012) "What Drives My iShares Price? An Analysis of the Intraday Flows of Information to International Exchange-Traded Funds"
- Honorary Thesis Examiner: Eugene Wang (2021) "Unsung Guardians? Communal Fraud Susceptibility and Complaints Following Mass Financial Adviser Attritions," Yuhao Tian (2019) "Insider Trading Profitability and Industry-Wide Board Expertise," Calvin Kurniawan (2016) "An Examination of the Predictive Power of Filtered Historical Simulations," Teo Choon Yong (2014) "What Drives the Closed-End Fund Discount in China?," Chen Zhirong (2011) "Inferring the Probability of the Financial Crisis: A Risk-Neutral Density Approach"
- Field Study Project Supervisor: Chua Franklin, Ho Kun Lin, Soon Shang Yeh, and Yang Weili (2014) "Why the Lack of Interest for ETFs in Singapore? Survey Evidence" [Client Company: Singapore Stock Exchange]