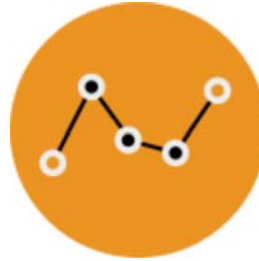


2015 Lone Star Finance Conference -- University of Texas at Dallas



The 2015 Lone Star Finance Conference will be held at the University of Texas at Dallas, on September 17-18, 2015.

September 17 (Thursday)

Conference Dinner (6:00pm – 9:00pm)

Location: Ten 50 BBQ restaurant in Richardson. (<http://www.ten50bbq.com/>)

*See **3. Conference dinner** in Logistics for more information*

September 18 (Friday)

Breakfast and Registration (8:00am – 8:45am)

Location: The Atrium (right outside of the Davidson Auditorium), School of Management Phase I

Welcoming Words (8:45am – 9:00am)

Logistics Information:

(Contact: Denise Dobbs;
denise.dobbs@utdallas.edu)

1. Sessions:

We will have 40 minutes in total for each paper. We will allocate 20 minutes for the presenter, 15 minutes for the discussant, and 5 minutes for general questions from the audience.

2. Hotel:

We have reserved a block of hotel rooms at Hyatt Regency near UTD Campus for \$89/night plus taxes, from Sep 17-18, 2015. To book a room, please click on the following link:

https://resweb.passkey.com/Resweb.do?mode=welcome_ei_new&eventID=14128441

Dean Hasan Pirkul

*Location: Davidson Auditorium, School of
Management Phase I*

Sessions

*Location: Davidson Auditorium, School of
Management Phase I*

Session 1: Asset Pricing (9:00am – 10:20am)

Session Chair: Alessio Saretto

**Index Option Returns and Generalized
Entropy Bounds**

Yan Liu (A&M)

*Discussant: Valery Polkovnichenko
(UT-Dallas)*

**The Role of Margin and Spread in
Secured Lending: Evidence from the
Bilateral Repo Market**

Jun Kyung Auh (Georgetown University),

Mattia Landoni (SMU)

*Discussant: James (Seung Min) Yae
(Houston)*

Coffee Break (10:20am – 10:40am)

*Location: The Atrium, School of
Management Phase I*

Session 2: Information Disclosure and
Learning (10:40am -12:00pm)

Session Chair: Alejandro Rivera

**Selection of Peer Firms in Relative
Performance Evaluation (RPE) Awards**

*John Bizjak (TCU), Swaminathan Kalpathy
(TCU), Zhichuan Frank Li (Western
Ontario), and Brian Young (SMU)*

3. Conference dinner:***where:***

The conference dinner will be at Ten 50
BBQ (<http://www.ten50bbq.com/>).

how to get there:

We have arranged shuttles to pick up guests
from the hotel and send them back after the
dinner. The shuttle will leave at 5:45pm on
Sep 17, from Hyatt Regency, to take guests
to the dinner restaurant.

what happens when ordering food:

The restaurant serves a variety of barbecue
food. Please order at your choice.

Han Xia and Alejandro Rivera, from UTD,
will be at the restaurant, to direct guests to
the ordering line, and to our table. After
ordering, please tell the cashier that you're
with UTD. They will put the charges to us.

4. Shuttles

We have arranged shuttles for the following
2 trips:

for conference dinner:

The shuttle will leave at 5:45pm on Sep 17,
from Hyatt Regency, to take guests to the
dinner restaurant. Several of UTD faculty
will also drive to the hotel around that time,
to pick anyone who couldn't get on the
shuttle.

Discussant: David De Angelis (Rice)

Complexity and Information Content of Financial Disclosures: Evidence from Evolution of Uncertainty Following 10-K Filings

Jun Li (UT-Dallas), and Xiaofei Zhao (UT-Dallas)

Discussant: Cesare Fracassi (UT-Austin)

Lunch (12:00pm – 1:15pm)

Location: The Atrium, School of Management Phase I

Session 3: Return Predictability (1:15pm – 2:35pm)

Session Chair: Kelsey Wei

The Momentum Gap and Return Predictability

Simon Huang (SMU)

Discussant: Harold Zhang (UT-Dallas)

The Cross-Section of Expected Returns in the Secondary Corporate Loan Market

Mehdi Beyhaghi (UT-San Antonio), and Sina Ehasani (Saint Xavier)

Discussant: Yong Chen (A&M)

Coffee Break (2:35pm – 3:00pm)

Location: The Atrium, School of Management Phase I

Session 4: Financial Regulations and Financial Markets (3:00pm – 4:20pm)

Session Chair: Harold Zhang

The shuttle will take guests back to the hotel at around 8:45pm.

for conference sessions:

The shuttle will leave at 7:45am on Sep 18, from Hyatt Regency, to take guests to UTD campus, the conference location. We will put up signs directing guests to the conference room and other event locations.

5. Parking:

We will send out parking permits a few days before the conference to all attendees. Please simply print out the permits and place it in your car on the day of conference. The permit gives you permissions to park at GREEN and GOLD spaces (but not ORANGE or PURPLE), which are indicated by the color of lines or curbs at each parking space. For a map of parking lots, please see the following page:

http://www.utdallas.edu/services/download/Parking_Map.pdf

On this map, the School of Management is the building labeled as "JSOM", in the middle right of the map. There are multiple parking lots around the building. Please plan to park in Lot M West or Lot M East (these two are the easiest from which to get to the conference room). In addition, there is also a covered garage (PS1 on the map, above JSOM). The third and fourth floor of the garage are GREEN and GOLD spaces. (It

**The Causal Effects of Short-Selling Bans:
Evidence from Eligibility Thresholds**

*Alan Crane (Rice), Kevin Crotty (Rice),
Sebastien Michenaud (DePaul), and Patricia
Naranjo (Rice)*

Discussant: Kumar Venkataraman (SMU)

The Effects of Price Limits

*Jonathan Brogaard (University of
Washington), and Kevin Roshak (University
of Houston)*

Discussant: Stacey Jacobsen (SMU)

Drinks (4:30pm)

See **6. Drinks** in the Logistics for more
information

might be harder to find the conference room
from the garage. We have put multiple signs
around and in the JSOM building directing
to the conference room, if you decide to park
in the garage.)

6. Drinks:

If you would like to stay a bit longer after the
conference, we will go to a pub close to
UTD campus :

Staggering Irishman

(<http://staggeringirishman.pub/>).

It is located at 18101 Preston Rd, Dallas TX
75252; Intersection of Frankford Rd and
Preston Rd .

If you are driving to UTD, it's about 10
minutes' drive from the campus; If you need
a ride, several UTD faculty and Ph.D
students will take you there.