

FIRN Melbourne Asset Pricing Meeting

26 October 2026



Conference Program

Session	Time
Registration and arrival tea/coffee Woodward Conference Centre, The University of Melbourne, Level 10, 185 Pelham St, Carlton	9:30am
Welcome	10:00am
Keynote Presentation Andrea Vedolin (Boston University)	10:05am
Morning Break	10:50am
Session 1	11:20am
Newspaper Closures and Trading in Local Stocks Peter Cziraki (Texas A&M) , Jasmin Gider (Tilburg University) <i>Discussant: Eliza Wu (University of Sydney)</i>	
The Ineffecient Pricing of News Antoine Didisheim (The University of Melbourne), Bryan T. Kelly (Yale University), Mohammad Pourmohammadi (Yale University) , Hanqing Tian (The University of Melbourne) <i>Discussant: Yongxin Xu (Monash University)</i>	
Lunch	12:30pm
Session 2	2:00pm
Hiding in Plain Sight: Preferred Habitat Effects in Short-Term Rates Edouard Mattille (UNSW) <i>Discussant: Yancheng Qiu (University of Sydney)</i>	
Forecast Dispersion and the Price Impact of Macroeconomic News Samia Badidi (Nanyang Technological University) <i>Discussant: Alessandro Spina (University of Technology Sydney)</i>	

Survey Expectations Meet Option Prices: New Insights from the FX Market Pasquale Della Corte (Imperial College London), Can Gao (University of St. Gallen), Alexandre Jeanneret (UNSW) <i>Discussant: Wei Opie (Deakin University)</i>	
Afternoon Break	3:45pm
Session 3	4:15pm
SDF-based portfolio choice Jaffe Greenwald (Cambridge University), Richard Priestley (BI Norwegian Business School), Kevin Schneider (University of Arizona) <i>Discussant: Federico Nardari (The University of Melbourne)</i>	
Forecast-Agnostic Portfolios Hongye Guo (University of Hong Kong) , Jessica A. Wachter (Wharton) <i>Discussant: Idan Hodor (Monash University)</i>	
Concluding Remarks	5:25pm
Conference Ends	5:30pm
Conference Dinner (Attendance by registration)	5:45pm

Program subject to change