

Academic Session 3

Derivatives 1

Date: May 24, 2019

Time: 08:40~10:10

Venue: 2F, Kindom Hall 冠德講堂 (Building 1, College of Management, NTU)

Language: English

Chair: Professor Pei-Shih Weng (翁培師), National Dong Hwa University, Taiwan

Paper / Authors:

1. Implied Volatility Spreads and Future Options Returns around Information Events and Conditions

Chuang-Chang Chang National Central University, Taiwan

Zih-Ying Lin Fu Jen Catholic University, Taiwan

Yaw-Huei Wang National Taiwan University, Taiwan

2. The Information Content of Order Imbalance Volatility: Evidence from Account-level Trading Activities on the Futures Market

Ming-Hung Wu Beijing Normal University, Zhuhai, China

Hong-Gia Huang National Sun Yat-sen University, Taiwan

Wei-Che Tsai National Sun Yat-sen University, Taiwan

Pei-Shih Weng National Dong Hwa University, Taiwan

3. Substitution between Short Selling and Option Trading in Aggregate Stock Returns

Shiyang Huang The University of Hong Kong, Hong Kong

Tse-Chun Lin The University of Hong Kong, Hong Kong

Weinan Zheng The University of Hong Kong, Hong Kong

Discussant:

Hui-Ching Chuang 莊惠菁 Yuan Ze University, Taiwan

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