



Academic Session 22

Investment 3

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Time: 10:30-12:00

Venue: 4F, Room 405

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Chair: Professor Tse-Chun Lin (林則君), The University of Hong Kong, Hong Kong

Paper / Authors:

1. A Timing Momentum Strategy

Robin K. Chou National Chengchi University, Taiwan

Kuan-Cheng Ko National Chi Nan University, Taiwan

Chaonan Lin Xiamen University, China

Nien-Tzu Yang National United University, Taiwan

2. Aggregate Opportunistic Insider Trading and Market Return Predictability

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

3. Disclosure Quality of Income Statement and the Cross Section of Stock Returns

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Yulin Huang The University of Hong Kong, Hong Kong

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