



University of Georgia
2020 Ph.D. Student Research Symposium

February 7-8, 2020

All presentations will be held in Correll Hall, Room 313

Schedule

Friday, February 7, 2020

- 5:00 p.m. – 5:30 p.m. Reception
315 Correll Hall
- 5:30 p.m. – 6:30 p.m. Introductions
“Hedge Duration Risk: Evidence from U.S. Life Insurance Industry”
Qianlong Liu, Georgia State University
- 6:30 p.m. – 7:30 p.m. “Who are the First-movers? Evidence from a Structural Model of Market Entry”
Sabrina Du, Temple University
- 8:00 p.m. Dinner
Porterhouse Grill (459 E. Broad St.)

Saturday, February 8, 2020

- 7:00 a.m. – 8:00 a.m. Breakfast
315 Correll Hall
- 8:00 a.m. – 9:00 a.m. “Basis Risk in Variable Annuities”
Wenchu Li, Temple University
- 9:00 a.m. – 10:00 a.m. Panel: Building a Successful Career in Academia
(Mark Browne, Martin Grace, Joan Schmit)
- 10:00 a.m. – 10:15 a.m. Break
- 10:15 a.m. – 11:15 a.m. “Tournament Incentives and Reserve Management”
Ahmet Nart, University of North Carolina at Charlotte
- 11:15 a.m. – 12:15 p.m. “Strategic Risk-Modeling by Banks: Evidence from Inside the Black Box”
Elizaveta Sizova, KU Leuven
- 12:15 p.m. – 2:00 p.m. Lunch (Downtown Athens)
- 2:00 p.m. – 3:00 p.m. “Statistical Inference for a Modified Two-population Lee-Carter Mortality Model”
Chen Ling, Georgia State University
- 3:00 p.m. – 4:00 p.m. Panel: A Young Person’s Guide to the Publication Process
(Evan Eastman, Chuck Nyce, Lars Powell)
- 4:00 p.m. – 5:00 p.m. “A General Measure of Earnings Management”
Sandra Zoller, LMU Munich
- 5:00 p.m. Adjourn

Participants

Jordan Al-Zu'Bi
Emory University

Mark Browne
St. John's University

Sabrina Du
Temple University

Evan Eastman
Florida State University

Martin Grace
Temple University

Wenchu Li
Temple University

Andre Liebenberg
University of Mississippi

Chen Ling
Georgia State University

Qianlong Liu
Georgia State University

Ahmet Nart
University of North Carolina at Charlotte

Chuck Nyce
Florida State University

Lars Powell
University of Alabama
Alabama Center for Insurance Information and Research

Joan Schmit
University of Wisconsin

Elizaveta Sizova
KU Lueven

Sandra Zoller
LMU Munich

University of Georgia Participants

James Carson

David Eckles

Josh Frederick

Robert Hoyt

Monica Heidesch

J.C. Marais

David McCarthy

Marc Ragin

Thor Watson

Polin Wang

Dan Yang