2018 Allied Social Science Association Annual Meetings
American Committee on Asian Economis Studies / American Economic Association
Philadelphia, PA, January 5-7

Lessons from Asian High Frequency Financial Analysis

Loews Philadelphia, Parlor 2
Saturday, January 6, 2:30-4:30pm

CHAIR: Calla Wiemer, University of the Philippines, Quezon City, Philippines

1) "Quantile Relationships between Standard, Diffusion and Jump Betas across Japanese Banks"

AUTHORS: Biplob Chowdhury, University of Tasmania, Hobart, Tasmania, Australia
Nagaratnam Jeyasreedharan, University of Tasmania, Hobart, Tasmania, Australia
Mardi Dungey, University of Tasmania, Hobart, Tasmania, Australia

DISCUSSANT: Jerome Lahaye, Fordham University, New York, New York, USA

2) "Auction Frequency, Trading Frequency, and Market Quality: Evidence from the Taiwan Stock Exchange"

AUTHORS: Mia Twu, National Chengchi University, Taipei, Taiwan
Jianxin Wang, University of Technology Sydney, Sydney, New South Wales, Australia

DISCUSSANT: Reid Click, George Washington University, Washington, D.C., USA

3) "Commonality in Liquidity: New Evidence from National Stock Exchange, India"

AUTHORS: Gaurav Kumar, Indian Institute of Technology, Kharagpur, India
Arun Misra, Indian Institute of Technology, Kharagpur, India

DISCUSSANT: Michael Plummer, Johns Hopkins SAIS, Balogna, Italy

4**) "Identifying the Transmission of Shocks in East Asian Equity Markets Using Realized Volatility"**

AUTHORS: Chrismin Tang, University of Melbourne, Victoria, Australia
Vance Martin, University of Melbourne, Victoria, Australia

DISCUSSANT: Matteo Luciani, Federal Reserve Board, Washington, D.C., USA

Journal of Asian Economics Business Meeting

following the session at 4:45pm
Leows Philadelphia, Parlor 2