



Third Bergen FinTech Conference

22nd of October - Day I

Session I: Machine Learning

14:00-14:40 (CET) “Forest through the Trees: Building Cross-Sections of Stock Returns”

Svetlana Bryzgalova (London Business School), Markus Pelger (Stanford University) and Jason Zhu (Stanford University)

(13:00-13:40 local time)

Discussant: Walt Pohl (Norwegian School of Economics)

14:40-15:20 (CET) “High-Frequency Expectations from Asset Prices: A Machine Learning Approach”

Aditya Chaudhry (University of Chicago) and Sangmin S. Oh (University of Chicago)

(7:40-8:20 local time)

Discussant: Elise Gourier (ESSEC Business School)

15:20-15:30 (CET) Break

Session II: Textual Analysis

15:30-16:10 (CET) “The Informativeness of Text, the Deep Learning Approach”

Allen H. Huang (Hong Kong University of Science and Technology), Hui Wang (Hong Kong University of Science and Technology) and Yi Yang (Hong Kong University of Science and Technology)

(21:30-22:10 local time)

Discussant: Diego Garcia (University of Colorado at Boulder)

(7:30-8:10 local time)

16:10-16:50 (CET) “How to Talk When a Machine is Listening: Corporate Disclosure in the Age of AI”

Sean Cao (Georgia State University), Wei Jiang (Columbia Business School, NBER, and ECGI), Baozhong Yang (Georgia State University) and **Alan L. Zhang (Georgia State University)**

(10:10-10:50 local time)

Discussant: Max Rohrer (Norwegian School of Economics)

16:50-17:30 (CET) Break

Session III: Investor Attention

17:30-18:10 (CET) “Attention Triggers and Investors’ Risk-Taking”

Marc Arnold (University of St. Gallen), **Matthias Pelster (Paderborn University)** and Marti G. Subrahmanyam (New York University)

Discussant: Steffen Meyer (University of Southern Denmark & Danish Finance Institute)

18:10-18:50 (CET) “News or noise: Mobile internet technology and stock market activity”

Nerissa C. Brown (University of Illinois at Urbana-Champaign), W. Brooke Elliott (University of Illinois at Urbana-Champaign), Russ Wermers (University of Maryland) and **Roger M. White (Arizona State University)**

(9:10-9:50 local time)

Discussant: Michał Dzieliński (Stockholm Business School)

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Session IV: Crypto Tokens

- 15:00-15:40 (CET) “Coins for Bombs - Does Bitcoin Finance Terrorist Attacks?”
Dan Amiram (Tel Aviv University), Bjørn N. Jørgensen (Copenhagen Business School) and **Daniel Rabetti (Tel Aviv University)**
(16:00-16:40 local time)
Discussant: Peter Zimmerman (Federal Reserve Bank of Cleveland)
(9:00-9:40 local time)
- 15:40-16:20 (CET) “Product market competition with crypto tokens and smart contracts”
Evgeny Lyandres (Tel Aviv University)
(9:40-10:20 local time)
Discussant: Jiasun Li (George Mason University)
(9:40-10:20 local time)
- 16:20-16:30 (CET) Break

Session V: Loans and Technology

- 16:30-17:10 (CET) “Do FinTech Lenders Fairly Allocate Loans Among Investors? Quid Pro Quo and Regulatory Scrutiny in Marketplace Lending”
Li Ting Chiu (Bentley University), **Brian Wolfe (University of Texas at San Antonio)** and Woongsun Yoo (Central Michigan University)
(9:30-10:10 local time)
Discussant: Nicola Pavanini (Tilburg University)
- 17:10-17:50 (CET) “The Importance of Technology in Banking during a Crisis”
Nicola Pierri (International Monetary Fund) and Yannick Timmer (International Monetary Fund)
(11:30-11:50 local time)
Discussant: Brian Wolfe (University of Texas at San Antonio)
(10:30-10:50 local time)