

4th UWA Blockchain and Cryptocurrency Conference

22 November - 23 November 2021

UWA Business School, University of Western Australia (UWA)

Program

Keynote Speakers

Talis Putnins, University of Technology, Sydney

David Yermack, New York University



Talis Putnins



David Yermack

Day 1 - November 22, 2021

Perth local time (AWST)

12:00

WELCOME & OPENING REMARKS DAY 1

12:05

Keynote: Talis Putnins

University of Technology
Sydney

Chair: Dirk Baur

Too much transparency? Rent seeking from blockchain data

Mining and Asset Prices

Chair: Idan Hodor

13:00

Hodor

Idan

Monash University

Cryptocurrency, Mining Pools' Concentration, and
Asset Prices

Discussant: Presenter 3

13:30

Bertucci

Louis

Institut Louis Bachelier

Economic Modelling of the Bitcoin Mining Industry

Discussant: Presenter 1

14:00

Rathi

Tripti

Deakin University

Effect of Cryptocurrency Mining on Semiconductor
Industry

Discussant: Presenter 2

Risk and Return

Chair: Mieszko Mazur

15:00

Luo

Di

Southampton Business School
University of Southampton

Returns of Liquidity Provision in Cryptocurrency
Markets

Discussant: Presenter 3

15:30

MAZUR

Mieszko

Tilburg University

Non-Fungible Tokens (NFT). The Analysis of Risk and
Return

Discussant: Presenter 1

16:00

De-Rong

Kong

National Taiwan University

Alternative Investments in the Fintech Era: The Risk
and Return of Non-fungible Token (NFT)

Discussant: Presenter 2

Asset Pricing

Chair: Luca Liebi

17:00	Liebi Discussant: Presenter 4	Luca	Universität St.Gallen	Raining Cryptos
17:30	Phua Discussant: Presenter 3	Kenny	University of Technology Sydney	Trust, but verify: Misrepresentations and Scams in ICOs
18:00	Babiak Discussant: Presenter 2	Mykola	Lancaster University	A Factor Model for Cryptocurrency Returns
18:30	Feng Discussant: Presenter 1	Guo	Southern University of Science and Technology	How Common are Return Factors in Cryptocurrencies and Equities?
Tokenisation and Stablecoins			Chair: Laurens Swinkels	
19:30	Swinkels Discussant: Presenter 3	Laurens	Erasmus University Rotterdam	Empirical evidence on the ownership and liquidity of real estate tokens
20:00	Natraj Discussant: Presenter 1	Ganesh	Warwick Business School	Cryptocurrencies in Emerging Markets: A Stablecoin Solution?
20:30	Mizrach Discussant: Presenter 2	Bruce	Rutgers University	Stablecoins: Survivorship, Transactions Costs and Exchange Microstructure
DeFi			Chair: Alfred Lehar	
21:30	Lehar Discussant: Presenter 4	Alfred	Haskayne School of Business University of Calgary	Decentralized Exchanges
22:00	Mayer Discussant: Presenter 3	Simon	University of Chicago/ HEC Paris	Money Creation in Decentralized Finance: A Dynamic Model of Stablecoin and Crypto Shadow Banking
22:30	Kozhan Discussant: Presenter 2	Roman	Warwick Business School.	Decentralized Stablecoins and Collateral Risk
23:00	Olafsson	Sveinn	Stevens Institute of Technology	Proof-of-Work Cryptocurrencies: Does Mining Technology Undermine Decentralization?

Discussant: Presenter 1

End of Day 1

Day 2 - November 23, 2021

Perth local time (AWST)

8:00 WELCOME & OPENING REMARKS DAY 2

POW, DLT, Derivatives and Valuation

Chair: Wanyi Wang

8:00	Iyidogan	Engin	SKEMA Business School	An Equilibrium Model of Proof-of-Work Cryptocurrencies
	Discussant: Presenter 2			
8:30	Li	Jiasun	George Mason University	An Economic Model of Consensus on Distributed Ledgers
	Discussant: Presenter 1			
9:00	Shin	Donghwa	UNC Kenan-Flagler Business School	The impact of derivatives on cash markets: Evidence from the introduction of bitcoin futures contracts
	Discussant: Presenter 4			
9:30	Wang	Wanyi	University of California Irvine	Technology and Cryptocurrency Valuation
	Discussant: Presenter 3			

Cross-disciplinary research & Case Study

Chair: Dirk Baur

14:00	Coutinho		University of Western Australia	Blockchain Scalability and Interoperability through Layer-One.X
14:30	McCallig	John	University College Dublin	Designing Information Sharing into Accounting Systems using Blockchain and Multi Party Security
15:00	Saengchote	Kanis	Chulalongkorn Business School Thailand	Decentralized lending and its users: Insights from Compound

Bitcoin & Blockchain

Chair: Daniel Rabetti

15:30	Rabetti	Daniel	Coller School of Management, Tel Aviv University	Bitcoin Tax: Investor's Responses to IRS Enforcement in Unregulated Markets
	Discussant: Presenter 3			

16:00	Scharnowski	Stefan	University of Mannheim	Bitcoin Blackout - Proof-of-Work and the Centralization of Mining
	Discussant: Presenter 1			
16:30	Traini	Simone	Norwegian School of Economics	Blockchain Adoption and Investment Sensitivity to Price
	Discussant: Presenter 2			
CBDC, Money and Markets			Chair: Maarten van Oordt	
17:00	van Oordt	Maarten	Vrije Universiteit Amsterdam	Best Before? Expiring Central Bank Digital Currency and Loss Recovery
	Discussant: Presenter 4			
17:30	Guennewig	Maxi	University of Bonn	Money Talks: Information and Seignorage
	Discussant: Presenter 3			
18:00	Voigt	Stefan	Copenhagen University	Building Trust Takes Time: Limits to Arbitrage in Blockchain-Based Markets
	Discussant: Presenter 2			
18:30	Aoyagi	Jun	Hong Kong University of Science and Technology	Coexisting Exchange Platforms: Limit Order Books and Automated Market Makers
	Discussant: Presenter 1			
19:00	Keynote: David Yermack		New York University	Chair: Raymond Da Silva Rosa
	The 2021 Long March of Bitcoin Miners from China to Texas			
Pricing and Trading			Chair: Peter Zimmerman	
20:00	Wei Tang	Vicki	McDonough School of Business Georgetown University	Regulation, Tax, and Cryptocurrency Pricing
	Discussant: Presenter 2			
20:30	Yae	James	University of Houston	Sequential Learning, Asset Allocation, and Bitcoin Returns
	Discussant: Presenter 3			
21:00	Zimmerman	Peter	Federal Reserve Bank of Cleveland	Uncovering Retail Trading in Bitcoin: The Impact of COVID-19 Stimulus Checks
	Discussant: Presenter 1			

Asset Pricing and Supply Chain**Chair: Andrea Barbon**

21:30	Barbon Discussant: Presenter 4	Andrea	University of St. Gallen	On the Quality Of Cryptocurrency Markets
22:00	Wei Discussant: Presenter 3	Chishen	Singapore Management University	Does the speculative frenzy in bitcoin spread to the stock market?
22:30	Yang Discussant: Presenter 2	Baozhong	J. Mack Robinson College of Business Georgia State University	Blockchain, Smart Contracts, and Supply Chain Efficiency
23:00	Urquhart Discussant: Presenter 1	Andrew	University of Reading, UK	The cross-section of cryptocurrency returns

End of Day 2