



SBL PROFESSORIAL RESEARCH TALK

Efficiency and Volatility of the Chinese RMB Exchange Rate Markets

The SBL Professorial Research Talks are organised by SBL Research Office for our Professors to share their research insights with the School, the University, and the broader community. It also provides an ideal platform to promote SBL's research capacity.

In each one-hour talk, there will be a presentation by one of our Professors, followed by an interactive discussion. Attendees will have the opportunity to network and engage with our Professors over refreshments.

On this occasion, we feature a prolific researcher in currency exchange rates and financial markets integration, Professor Zhaoyong Zhang.

When: Friday, 2 June 2017
Where: JO.1.447, Council Chambers
ECU Joondalup campus
Time: 11:00 – 12:00

To register and obtain your free admission pass for this event, please log on to the Eventbrite website:

<https://sblprofresearchtalk5.eventbrite.com.au>

I warmly invite you to join us for an exciting and sociable gathering.

Associate Professor Hadrian Djajadikerta
Associate Dean Research
School of Business and Law

The Chinese exchange rate regime and policies have featured prominently in the growing debate over the source of global current account imbalances. “Currency manipulator” is the typical charge against China. This talk will examine issues relating to the market efficiency of RMB exchange rates from an asset pricing perspective and explore the circumstances in which public news sentiment is related to the volatility of the various RMB exchange rates. The aim of the talk is to demonstrate how research will inform the current debate, how expectations affect market volatility, and what policy measures can be taken to reduce it.

Zhaoyong is Professor of Finance and Economics at the School of Business and Law. He is also the Head of the Asian Business and Organisational Research Group (ABORG). His major research interests include international trade and finance, East Asia monetary and economic integration, and foreign exchange policy and reform in China. Zhaoyong has previously taught at National University of Singapore (NUS) and has visited universities in Australia, Belgium, China, Japan and Korea. He has consulted for international institutions including the Organisation for Economic Co-operation and Development (OECD), the International Development Research Centre (IDRC) and the Hanns Sidel Foundation (Germany). Zhaoyong collaborates on research projects with colleagues within ECU and internationally with academics in Europe and the Asia-Pacific region.