

Minority Retention Fund Report

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I attended the Southern Finance Association Annual Conference in Captiva Island, Florida from November 17-20, 2020. The conference was attended by academics, researchers, and industry representatives in the field of economics and finance. The conference program included 187 papers, 71 sessions, including two special sessions covering the topics of machine learning applications and impact investing. The keynote speaker for the conference was Andrew Karolyi, the Dean of the Cornell SC Johnson College of Business.

During the conference, I presented my paper titled “Monetary and Fiscal Coordination in Preventing Bank Failures and Financial Contagion”. I have received constructive feedback from my discussant, Dr. Thomas Griffen from Villanova University, and the attendants to my session. This is particularly useful as I am currently revising the paper to be resubmitted to a journal.

During the same session, I discussed a paper titled “Predicting Bank Failures Using Simple Static and Time-varying Models”. This was a good opportunity for me to exercise my recently acquired machine learning skills to provide constructive feedback to the authors of the paper. While preparing to discuss the paper, I also got to explore deeper into the existing literature of using machine learning techniques to predict bank failures. After our session, the authors of this paper and I had a good conversation about bank failures and machine learning. We also talked about potential future research projects in this area.

This conference was also a good networking opportunity. I got to meet and talk to scholars from other institutions. Some of them have given me advise on journal submission, paper revision, teaching, and the tenure process. It was generally an eye opening experience and I am glad that I was able to attend this conference with the funding from the Minority Retention Fund.