Stanford-Tsinghua-PKU Conference on Quantitative Finance and Risk Management

March 30th, 2017

Location: Stanford Center at PKU (https://scpku.fsi.stanford.edu/docs/visiting-scpku)

Organizers: Stanford; SCPKU; School of Economics and Management and Department of Mathematics, Tsinghua University; Guanghua School of Management and Department of Financial Mathematics, Peking University

Background and Contents:
This is the third biennial conference, following previous ones at PKU in 2013 and at Tsinghua in 2015. It features new developments in quantitative finance and risk management, particularly those on trade execution, financial technology, data analysis, and insurance.

AM	8:30-9:00	Registration
	9:00-9:05	Opening Welcome by Prof. Tze L. Lai, Stanford University
	9:05-9:45	Introduction to reinforcement learning with application to trade execution. Dr. Denis Kochedykov, J.P. Morgan.
	9:45-10:25	Empirical analysis of market impact of A-share stock market. Prof. Lan Wu, PKU
	10:25-10:45	Tea break
	10:45-11:25	Closed-form implied volatility surface: dissecting specifications of stochastic volatility models. Prof. Chenxu Li, PKU
	11:25-11:50	Conditional quasi-Monte Carlo methods with dimension reduction for options with discontinuous payoffs. Ye Xiao, Tsinghua University
	11:50-12:15	Variable selection in joint modeling for survival and longitudinal data. Yanan Hu, Renmin University of China
Noon	12:15-1:30	Lunch
PM	1:30-2:30	China's P2P Lending Market Dr. Chuan Luo, THU & Daokoudai
	2:40-3:40	Panel discussion on insurance and risk management. Prof. Bingzhen Chen, Tsinghua; Prof. Lan Wu, PKU; Prof. Chenxu Li, PKU; Yulin Feng, Tsinghua. Moderator: Prof. Tze Lai, Stanford;
	3:40-4:00	Q&A
	4:00-4:20	Tea Break & Networking
	4:20-5:00	FinTech and economic – social governance Prof. Jiqiang Tang, Southwest University of Finance and Economics

Forum on Financial Technology and Portfolio Management

Location： Stanford Center in PKU （https://scpku.fsi.stanford.edu/docs/visiting-scpku）
Organizers: Stanford Financial Risk and Modeling Institute (FARM), Stanford Center in PKU (SCPKU)

Background and Contents: The advances in AI and big data technologies are increasingly influencing and pressuring the financial industry to develop and deploy more advanced technologies to improve efficiencies in their operations and key business lines.

In this forum, we have brought together distinguished academic as well as industry speakers from quantitative trading, wealth management, asset management, financial consulting, and credit rating firms and agencies to explore the current development and future for FinTech and Portfolio Management.

<table>
<tr><td rowspan="6">AM</td><td>8:30-9:00</td><td>Registration</td></tr>
<tr><td>9:00-9:50</td><td>Opening Welcome by Prof. Tze L. Lai and Talk by Prof. Hao Zou on FinTech</td></tr>
<tr><td>9:50-10:30</td><td>Talk by Dr. Linfeng You, Portfolio Manager at CICC-Credit Suisse</td></tr>
<tr><td>10:30-10:50</td><td>Tea Break & Photo Session</td></tr>
<tr><td>10:50-11:30</td><td>Talk by Dr. Alfred Shang, Partner, Head of Financial Services Practices at Bain & Company</td></tr>
<tr><td>11:30-12:10</td><td>Talk by Xiaobo Xu, Fund Manager at Rater + Ing. Inc.</td></tr>
<tr><td>Noon</td><td>12:10-14:00</td><td>Lunch & Networking</td></tr>
<tr><td rowspan="5">PM</td><td>14:00-15:30</td><td>Panel Discussion
Dr. Zehao Chen, Portfolio Manager, Stanford Ph.D.
Dr. Hao Zou, Chair Professor, Tsinghua University;
Jihong Xiang, CEO & Founder, Jwin Capital
Nan Guo, General Manager, China Bond Rating Company
Moderator: Prof. Tze L. Lai, Stanford University</td></tr>
<tr><td>15:30-15:45</td><td>Q & A</td></tr>
<tr><td>15:45-16:00</td><td>Tea Break
Networking</td></tr>
<tr><td rowspan="2">16:00-17:00</td><td>Talk by Dr. Haksun Li, CEO & Founder, Numerical Method Inc.</td></tr>
<tr><td>Closing Talk: Prof. Tze L. Lai, Stanford University</td></tr>
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