香港科技大學
THE HONG KONG UNIVERSITY OF SCIENCE AND TECHNOLOGY

SYMPOSIUM ON QUANTITATIVE FINANCE

Organized by MSc Program in Financial Mathematics

Date: 22nd Sep 2017, Friday

Venue: IAS Lecture Theater, Lo Ka Chung Building, Lee Shau Kee Campus, HKUST (Directions)

Objectives:

The symposium provides a community platform for top-notch industrial elites and academic researchers in the fields to exchange their invaluable insights and wisdom on the most updated trends pertaining quantitative finance. In particular, various platforms will be introduced (e.g., RiceQuant, JoinQuant). They represent a trend in future financial trading coupled with internet development. Most important of all, the symposium also features a trading contest, which students are strongly encouraged to participate. This event will tighten our connection with mainland industry and academia alike, with the ambition of offering students the opportunity to make contacts to boost their career opportunities.

Rundown:

8:45-9:00	Registration
9:00-9:15	**Opening Speech** *By Prof. Yang Wang, Dean of Science HKUST*
9:15-9:45	**The Zero-Coupon Rate Model for Derivatives Pricing** *By Dr. Xiao LIN, Beijing FinanStar Consulting*
9:45-10:15	**Application of Machine Learning Techniques in Investment** *By Dr. Shanle WU, UBS*
10:15-10:45	**Quantitative Investment and Financial Big Data** *By Dr. Zhibin LEI, ASTRI*
10:45-11:00	Coffee Break
11:00-11:30	**Introduction of The Hengqin New Area** *By Ms. Hua TANG, Hengqin Financial Services Bureau*
11:30-12:00	**Introduction of Articles of Association of China (Hengqin) International University Quantitative Finance Competition** *By Dr. Jiazhang WANG, The Research Institute of Peking University (Shenzhen)*
12:00-2:00	Lunch
2:00-2:30	**Quantitative Investment and Artificial Intelligence Applications** *By Dr. Jianwu LIN, Graduate School of Tsinghua University (Shenzhen)*
2:30-3:00	**Stock Market Spoofing** *By Dr. Xianhua PENG, HKUST*

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3:00-3:30	**High-Dimensional Portfolio Selection with Simulation** *By Dr. Hoiying WONG, CUHK*
3:00-3:45	Coffee Break
3:45-4:15	**Data, Algorithm and Analysis - Introduction to Quantitative Trading with RiceQuant** *By A. NIU, RiceQuant*
4:15-4:45	**Practical Considerations for Algorithm Trading** *By Spike LEE, ASTRI*
4:45-5:15	**Quantitative Trading is not the Future** *By Channel CHAN, Xinger Ltd.*
5:15-5:45	**Let's JoinQuant** *By Philip XIAO, JoinQuant*