International Conference on Quantitative Finance

January 13, 2015
Guanghua School of Management, Peking University

Sponsored by
Key Laboratory for Mathematical Economics and Quantitative Finance (Peking University), Ministry of Education
Center for Statistical Science, Peking University

Location: Alibaba Auditorium, Guanghua Building 2, Peking University

8:15-9:00	**Registration**
9:00-9:10	**Opening Ceremony** Welcome Speech: **Hongbin Cai** (Peking University) Chair: **Song Xi Chen** (Peking University)
9:10-10:00	**Keynote Speech** Title: Portfolio Choice in Markets with Contagion Speaker: **Yacine Aït-Sahalia** (Princeton University) Chair: **Song Xi Chen** (Peking University)
10:00-10:15	**Coffee and tea**
10:15-12:15	**Section I** Chair: **Jianming Xia** (Chinese Academy of Sciences)
10:15-10:45	Title: Bernoulli's Laws of large numbers with ambiguity Speaker: **Zengjing Chen**(Shandong University)
10:45-11:15	Title: Testing for pure-jump processes using high-frequency data Speaker: **Xinbing Kong** (Suzhou University)
11:15-11:45	Title: Approximate Transition Probability Density Function of a Multivariate Time-inhomogeneous Jump Diffusion Process in a Closed-Form Expression Speaker: **Seungmoon Choi** (University of Seoul)
11:45-12:15	Title: Analytic Pricing of Discrete Exotic Variance Swaps and Timer Options Speaker: **Yue-Kuen Kwok**(Hong Kong University of Science and Technology)

12:15-13:30	**Lunch**
13:30-15:30	**Section II** Chair: **Xinbing Kong** (Suzhou University)
13:30-14:00	Title: MPS-Risk-Aversion and Shadow-CAPM: Theory and Empirical Evidence Speaker: **Chenghu Ma** (Fudan University)
14:00-14:30	Title: The Skew Diffusion Processees and their applications in Finance Speaker: **Yongjin Wang** (Nankai University)
14:30-15:00	Title: Asset Pricing with Probability Distortions Speaker: **Jianming Xia** (Chinese Academy of Sciences)
15:00-15:30	Title: Speaker: **Yongchang Feng (**WQuant.com and Quant Tech)
15:30-16:00	**Coffee and tea**
16:00-17:30	**Section III** Chair: **Seungmoon Choi** (University of Seoul)
16:00-16:30	Title: Asymptotics of estimators in a stable Cox-Ingersoll-Ross model Speaker: **Zenghu Li** (Beijing Normal University)
16:30-17:00	Title: A Covariance Matrix Regression Model for Dynamic Financial Portfolio Management Speaker: **Tao Zou**(Peking University)
17:00-17:30	Title: Optimal Strategies of High Frequency Traders Speaker: **Jiangmin Xu**(Peking University)