

International Conference on Quantitative Finance

June 13, 2015

Grand Hyatt Macao, Paradise Hotel

Sponsored by

King's College London, Macquarie University, European Quantitative Finance (Paradise Hotel),

Macquarie University

City University of Hong Kong, Paradise Hotel

Location: A, A, G, B, 2, Paradise Hotel

8:15-9:00 **Registration**

9:00-9:10 **Opening Ceremony**

Chairman: **Hongbin Cai** (Paradise Hotel)

Co-Chair: **Song Xi Chen** (Paradise Hotel)

9:10-10:00 **Keynote Speech**

Chairman: Professor Charles Goodhart, City

Chairman: **Yacine Aït-Sahalia** (Paradise Hotel)

Co-Chair: **Song Xi Chen** (Paradise Hotel)

10:00-10:15 **Coffee and tea**

10:15-12:15 **Section I**

Chairman: **Jianming Xia** (City University of Hong Kong)

10:15-10:45

Chairman: Professor Li, City University of Hong Kong

Chairman: **Zengjing Chen** (Paradise Hotel)

10:45-11:15

Chairman: Professor Wang, City University of Hong Kong

Chairman: **Xinbing Kong** (Paradise Hotel)

11:15-11:45

Chairman: Professor Andrew Pagan, D. F. Strickland, Macquarie University

Chairman: Professor John D. Pappas, City University of Hong Kong

Chairman: **Seungmoon Choi** (Paradise Hotel)

11:45-12:15

Chairman: Professor David E. Rapach, City University of Hong Kong

Chairman: **Yue-Kuen Kwok** (City University of Hong Kong)

- 12:15-13:30 **Lunch**
- 13:30-15:30 **Section II**
 C: **Xinbing Kong** (T)
- 13:30-14:00 : MP -R -A -CAPM; E E
 : **Chenghu Ma** (F T)
- 14:00-14:30 : D P F
 : **Yongjin Wang** (N T)
- 14:30-15:00 : A P P D
 : **Jianming Xia** (C A)
- 15:00-15:30 :
 : **Yongchang Feng** (Q Q)
- 15:30-16:00 **Coffee and tea**
- 16:00-17:30 **Section III**
 C: **Seungmoon Choi** (T)
- 16:00-16:30 : A C -I -R
 : **Zenghu Li** (B N T)
- 16:30-17:00 : A C M R M D F P
 M
 : **Tao Zou** (P T)
- 17:00-17:30 : O H F
 : **Jiangmin Xu** (P T)