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CUHK BUSINESS SCHOOL

Department of Finance

2nd CUHK Derivatives and Quantitative Investing Conference

Date October 17, 2019 (Thursday)
Time 9:30am - 4:30pm
Venue CUHK Business School Town Centre, 1/F, Bank of America Tower, Admiralty, Hong Kong

Organized by
Department of Finance, CUHK Business School

Format

We invite you to join the *2nd CUHK Derivatives and Quantitative Investing Conference*, whereby both academics and professionals will present their research or views related to derivatives markets and quantitative investing.

Registration and General Information

Free of charge but advanced registration is required. Simple lunch is provided. Please register online here.
Since seats are limited, please register on or before **Monday October 14, 2019.**

Confirmed Speakers and Presentation Topics (subject to change)

- **Kalok Chan**, Dean and Wei Lun Professor of Finance, CUHK Business School, *"Opening Remarks"*
- **Joseph Cheng**, Chairman and Associate Professor of Finance, Department of Finance, CUHK Business School, *"Welcome Address"*
- **Stephen Figlewski (Keynote Speaker)**[*]**,** Professor of Finance, New York University; Founding editor of Journal of Derivatives, "*Extracting Market Expectations and Risk Premia from Stock Index Options"*
- **Robert Webb (Keynote Speaker)**, Professor of Finance, University of Virginia; Editor of Journal of Futures Markets, "*The Internationalization of Futures Markets: Lessons from the Past*"
- **Chu Zhang**, Head and Professor of Finance, Department of Finance, HKUST Business School, *"The Derivatives Markets in Hong Kong"*
- **Giorgio Valente**, Head of the Hong Kong Institute for Monetary and Financial Research, *"Local Currency Bond Returns in Emerging Economies and the Role of Foreign Investors"*
- **Tse-Chun Lin,** Professor of Finance, University of Hong Kong, *"Risk-neutral Skewness, Informed Trading, and the Cross-section of Stock Returns"*
- **Grigory Vilkov**, Professor of Finance, Frankfurt School of Finance & Management, *"Carbon Tail Risk"*
- **Taie Wang**, Deputy Head of Research, Global Equity Beta Solutions, State Street Global Advisors Asia, *"Thematic Indexing, Meet Smart Beta! - Merging ESG into Factor Portfolios"*
- **Ruslan Goyenko**, Associate Professor of Finance, McGill University, *"Predicting Long-Run Stock Returns with Options"*
- **Weijian Pan**, Head of Quant in Asia Equity Execution Services, Bank of America Merrill Lynch, *"The Application of Machine Learning in Algorithmic Trading"*
- **Wenxi (Griffin) Jiang**, Assistant Professor of Finance, CUHK Business School, *"Machine Learning and the Cross-section of Stock Returns: International Evidence"*
- **Xintong (Eunice) Zhan**, Assistant Professor of Finance and Real Estate, CUHK Business School, *"Implied Volatility Changes and Corporate Bond Returns"*

CUHK Organizers:

Jie (Jay) Cao, Associate Professor of Finance, CQAsia Board member; jiecao@cuhk.edu.hk
Xintong (Eunice) Zhan, CFA, CAIA, Assistant Professor of Finance and Real Estate; xintongzhan@cuhk.edu.hk

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[*] Prof. Stephen Figlewski's visit is sponsored by CUHK United College.