CUHK BUSINESS SCHOOL

Department of Finance

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2nd CUHK Derivatives and Quantitative Investing Conference

Thursday, October 17, 2019
CUHK Business School Town Centre, 1/F,
Bank of America Tower, Admiralty, Hong Kong

Schedule

9:00-9:30	Registration and coffee
9:30-9:40	Opening remark **Kalok Chan**, Dean and Wei Lun Professor of Finance, CUHK Business School
Session 1	Moderator: **Doron Avramov**, Professor of Finance, IDC Herzliya, Israel
9:40- 10:10	*Machine Learning and the Cross-Section of Stock Returns: International Evidence* **Wenxi (Griffin) Jiang**, Assistant Professor of Finance, CUHK Business School
10:10- 10:40	*The Application of Machine Learning in Algorithmic Trading* **Weijian Pan**, Head of Quant in Asia Equity Execution Services, Bank of America Merrill Lynch
10:40- 11:00	Coffee break
Session 2	Moderator: **JC Lin**, Professor of Finance, Hong Kong Polytechnic University
11:00- 11:30	*Predicting Long-Run Stock Returns with Options* **Ruslan Goyenko**, Associate Professor of Finance, McGill University
11:30- 12:00	*Implied Volatility Changes and Corporate Bond Returns* **Xintong (Eunice) Zhan**, Assistant Professor of Finance and Real Estate, CUHK Business School
12:00- 12:30	*The Derivatives Markets in Hong Kong* **Chu Zhang**, Head and Professor of Finance, Department of Finance, HKUST Business School
12:30- 14:00	*Lunch break + Welcome remark + Keynote speech*
12:50- 13:00	Welcome Remark **Joseph Cheng**, Chairman, Department of Finance, CUHK Business School
13:00- 13:30	Keynote Speech I *Extracting Market Expectations and Risk Premia from Stock Index Options* **Stephen Figlewski**, Professor of Finance, New York University
13:30- 14:00	Keynote Speech II *The Internationalization of Futures Markets: Lessons from the Past* **Robert Webb**, Professor of Finance, University of Virginia
14:00- 14:10	CUHK & CQA/CQAsia **Jie (Jay) Cao**, Associate Professor of Finance, CUHK Business School; Board Member of CQAsia

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Session 3	Moderator: **Dragon Tang**, Finance Area Head and Professor of Finance, University of Hong Kong
14:10- 14:40	*Risk-Neutral Skewness, Informed Trading, and the Cross-Section of Stock Returns* **Tse-Chun Lin**, Professor of Finance, University of Hong Kong
14:40- 15:10	*Local Currency Bond Returns in Emerging Economies and the Role of Foreign Investors* **Giorgio Valente**, Head of the Hong Kong Institute for Monetary and Financial Research
15:10- 15:30	Coffee break
Session 4	Moderator: **Joseph Fung**, Professor of Finance, Hong Kong Baptist University
15:30- 16:00	*Carbon Tail Risk* **Grigory Vilkov**, Professor of Finance, Frankfurt School of Finance & Management
16:00- 16:30	*Thematic Indexing, Meet Smart Beta! – Merging ESG into Factor Portfolios* **Taie Wang**, Deputy Head of Research, Global Equity Beta Solutions, State Street Global Advisors Asia
16:30- 16:40	Closing remark **Jie (Jay) Cao**, Associate Professor of Finance, CUHK Business School

Organizers:

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Xintong (Eunice) Zhan, Assistant Professor of Finance and Real Estate, CUHK Business School, xintongzhan@cuhk.edu.hk

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