# 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 )

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