

International Conference on Quantitative Finance

June 13, 2015

Grand Ballroom, Mandarin Oriental, Park Hyatt Hotel

Sponsored by

Korea Investment Promotion Corporation, Ministry of Economy and Finance (Park Hyatt Hotel),
Mandarin Oriental Hotel, Ministry of Economy and Finance, Park Hyatt Hotel

Location: Atrium, Atrium, Grand Ballroom 2, Park Hyatt Hotel

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

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

Chairman: **Hongbin Cai** (Park Hyatt Hotel)
Chairman: **Song Xi Chen** (Park Hyatt Hotel)

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

Chairman: Park Hyatt Hotel, Mandarin Oriental Hotel
Chairman: **Yacine Aït-Sahalia** (Park Hyatt Hotel)
Chairman: **Song Xi Chen** (Park Hyatt Hotel)

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

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

Chairman: **Jianming Xia** (China, Atrium, Park Hyatt Hotel)

10:15-10:45 Chairman: B. L. Chen
Chairman: **Zengjing Chen** (Park Hyatt Hotel)

10:45-11:15 Chairman: Xinbing Kong (Park Hyatt Hotel)

11:15-11:45 Chairman: A. P. D. F. M.
Chairman: J. D. P. C. F. E.
Chairman: **Seungmoon Choi** (Park Hyatt Hotel)

11:45-12:15 Chairman: A. P. D. E. O.
Chairman: **Yue-Kuen Kwok** (Hong Kong, Park Hyatt Hotel)

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| 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) |