

## First PKU-NUS Annual International Conference on Quantitative Finance and Economics

7 – 8 May 2016

Peking University HSBC Business School, Shenzhen, China

The Peking University HSBC Business School and Risk Management Institute (RMI) at National University of Singapore (NUS) invites submissions for First PKU-NUS Annual International Conference on Quantitative Finance and Economics in Shenzhen, China on 7 and 8 May 2016.

This international conference will provide a platform for policy makers, regulators, industry executives, and researchers from academia and industry to enhance their risk management techniques, explore the latest investment strategies and manage the fundamental regulatory changes in the financial sector.

### Programme (7 - 8 May)

The scientific programme will follow the format of an academic conference. It will consist of submitted papers on the theme of quantitative finance and economics, to be reviewed and selected by an international panel of experts. Submitted papers must represent original and unpublished research. Concurrent sessions will be devoted to the dissemination of scientific findings. Suggested topics of interest include, but are not limited to:

- Algorithmic trading
- Computational finance
- Financial modelling
- Liquidity and credit risk
- Portfolio selection
- Microeconomics
- Macroeconomics
- Monetary economics

The scientific program will also feature two invited plenary talks by renowned researchers.

### Paper submission

Submissions may be made via the conference [website](#). If you have any queries, please contact Ms Nicole Wang ([rminwc@nus.edu.sg](mailto:rminwc@nus.edu.sg)). The submission deadline is **15 February 2016**. The authors will be notified of the review committee's decision by 15 March 2016.

### Conference fee and hotel accommodation

The conference registration fee will be waived for all presenters and discussants. For the registration fee for non-presenters and hotel accommodation, please refer to PHBS website or contact Ms. April Cheng Yun ([chengyun@phbs.pku.edu.cn](mailto:chengyun@phbs.pku.edu.cn)) for more information.

### Programme Co-Chairs

- Professor Chia-Shang J. Chu, PKU
- Dr. Heungju Park, PKU
- Associate Professor Ren Ting, PKU
- Professor Dai Min, NUS
- Associate Professor Robert Kimmel, NUS
- Professor Steven Kou, NUS

**For more information, please visit RMI [website](#).**