

## AGENDA

### 2019 International Conference on FinTech

June 10-11, 2019, Shanghai, China

2019 国际金融科技会议

2019 年 6 月 10 日-11 日

**Day One. Monday, June 10. 8:00AM-5:30PM**

**第一天：6 月 10 日，星期一，8:00AM-5:30PM**

Conference Venue: Shanghai Advanced Institute of Finance (SAIF)  
Room 303, 211 West Huaihai Road, Shanghai

地点：上海市淮海西路 211 号上海高级金融学院 303 室

Chair

主持会议

Professor David X. Li, SAIF

李祥林教授，上海高级金融学院

8:00AM - 8:20AM Registration

签到

8:20AM - 8:40AM

Welcome Speech by:

欢迎辞:

**Chun Chang**, Executive Dean, Shanghai Advanced Institute of Finance

上海交通大学上海高级金融学院执行院长 张春

**Weidong Liu**, Vice Dean (Graduate Education), School of Mathematical Sciences

上海交通大学数学科学学院副院长 刘卫东

**Min Dai**, Director, Centre for Quantitative Finance Faculty of Science, NUS

新加坡国立大学量化金融中心主任 戴民

### **8:40AM - 9:10AM**

**Keynote Speaker: Jing Xiao**, Chief Scientist of Ping An Technology

主旨演讲嘉宾：平安科技首席科学家 肖京

### **Block One: Application of FinTech in Investment**

#### **模块一：金融科技投资应用**

### **9:10AM - 9:40AM**

Tingjin Nie General Manager and Chief Investment Officer of Zheshang Fund

浙商基金总经理、首席投资官 聂挺进

### **9:40AM - 10:10AM**

Zili Zhang, Managing Director and Investment Director of Harvest Fund, Head of AI Investment Research Center

嘉实基金董事总经理、投资总监，人工智能投研中心负责人 张自力

### **10:10AM -10:40AM**

Jian Guo, Founder of Deepx Asset Management

深度资产创始人 郭健

### **Coffee break: 10:40AM-11:00AM**

### **茶歇：10:40AM-11:00AM**

### **Block Two: Blockchain**

#### **模块二：区块链**

### **11:00AM - 11:30PM**

Yongfei Han, Father of Anda+, National Distinguished Expert

安达链创始人、国家特聘专家 韩永飞

11:30AM - 12:00PM

Lilin Sun, CEO of Juzix

矩阵元 CEO 孙立林

12:00AM - 12:30PM

Yong Yan, Partner at V-Stone Capital

凯石资本合伙人 颜勇

**Lunch: 12:30PM - 2:10PM**

**午餐: 12:30PM - 2:10PM**

### **Block Three: Theory and Practice of Fintech**

#### **模块三：金融科技理论与实践**

2:10PM - 2:40PM

Michael Wolf Professor of Econometrics and Applied Statistics, University of Zurich

苏黎世大学计量经济学和应用统计学教授 **Michael Wolf**

2:40PM - 3:10PM

Steven Kou Questrom Professor in Management, Questrom School of Business, Boston University

波士顿大学凯斯特罗姆商学院管理学教授 **Steven Kou**

3:10PM - 3:40PM

Feng Li, Professor of Accounting at Shanghai Advanced Institute of Finance, Shanghai Jiao Tong University

上海交通大学上海高级金融学院会计学教授 **李峰**

**Coffee break 3:40PM - 4:00PM**

**茶歇： 3:40PM - 4:00PM**

**Block Four: Practice of FinTech**

**模块四：金融科技实践**

4:00PM - 4:30PM

Mingjie Zhu, Founder of Craiditx

氮信科技创始人 朱明杰

4:30PM - 5:00PM

Tu Zeng, CEO & Founder of BBD Technology Co., Ltd. (BBD)

数联铭品科技 CEO&创始人 曾途

5:00PM - 5:30PM

Long Jiang, Chief Scientist of Datayes. Inc

通联数据股份公司首席科学家 蒋龙

**5:30PM - 5:50PM**

Xu Yongguo, Assistant Professor, Department of Economics, Antai College of Economics & Management, Shanghai Jiao Tong University, P. R. China

上海交通大学安泰经济与管理学院，助理教授 许永国

**Day Two. Tuesday, June 11:9:30AM-5:20PM**

**第二天： 6月11日，星期二， 9:30AM-5:20PM**

Conference Venue: Shanghai Advanced Institute of Finance (SAIF)

Room 303, 211 West Huaihai Road, Shanghai

地点：上海市淮海西路 211 号上海高级金融学院 303 室

[9:30AM- 10:00AM](#)

**The Framework of SMEs Evolutions by using Financial Technology Method**

中小型企业运用金融科技发展的框架

**Xianzhi Yuan**, BBD Technology Co., Ltd. (BBD); Guiyang Institute for bigdata and Finance, Guizhou University of Finance and Economics; Business School and Advanced Institute of Finance, Sun Yat-Sen University; School of Financial Technology, Shanghai Lixin University of Accounting and Finance; Center for Financial Engineering Soochow University

数联铭品科技; 贵阳大数据金融学院, 贵州财经大学; 中山大学商学院及高级金融学院; 上海立信金融会计学院金融科技学院; 苏州大学金融工程研究中心 **袁先智**

**Huiqi Wang**, College of Mathematics and Statistics, Chongqing University

重庆大学数学与统计学院 **王会琦**

**Tu Zeng**, BBD Technology Co., Ltd. (BBD)

数联铭品科技 **曾途**

**Presenter: Xianzhi Yuan**

演讲人: **袁先智**

[10:00AM- 10:30AM](#)

**Parsimonious Learning of Tail Dynamics**

动态尾部行为的简约学习

**Qi Wu**, School of Data Science, City University of Hong Kong

香港城市大学数据科学学院 **Qi Wu**

**Xing Yan**, Department of SEEM, The Chinese University of Hong Kong

香港中文大学系统工程与工程管理学系

**Presenter: Qi Wu**

演讲人: **Qi Wu**

[10:30AM - 11:00AM](#)

**Keynote Speaker: Michael Wolf** Professor of Econometrics and Applied Statistics, University of Zurich

主旨演讲嘉宾: 苏黎世大学计量经济学和应用统计学教授 **Michael Wolf**

**Coffee break: 11:00AM-11:20AM**

**茶歇: 11:00AM-11:20AM**

11:20AM- 11:50AM

**Discover Regional and Size Effects in Global Bitcoin Blockchain via Sparse-Group Network AutoRegression**

探索全球比特币区块链通过稀疏组网络自回归的区域和尺寸效应

**Ying Chen**, Department of Mathematics, National University of Singapore, Singapore; Department of Economics, National University of Singapore, Singapore; Risk Management Institute, National University of Singapore, Singapore

新加坡国立大学数学系; 新加坡国立大学经济学系; 新加坡国立大学风险管理研究所 **Ying Chen**

**Simon Trimborn**, Department of Mathematics at National University of Singapore

新加坡国立大学数学系 **Simon Trimborn**

**Jiejie Zhang**, Department of Statistics & Applied Probability, National University of Singapore, Singapore

新加坡国立大学统计学与应用概率论系 **Jiejie Zhang**

**Presenter: Simon Trimborn**

**演讲人: Simon Trimborn**

11:50AM-12:20PM

**China Treasury Bond Yield Forecasting**

中国国债收益预测

**Yuping Zhou**, Datayes.Inc

通联数据股份公司 **Yuping Zhou**

**Presenter: Wei Wang**

**演讲人: 王伟**

**Lunch: 12:20PM - 2:00PM**

午餐: 12:20PM - 2:00PM

2:00PM-2:30PM

**Keynote Speech:** Predicting Returns with Text Data

**Keynote Speaker:** **Dacheng Xiu** Associate Professor of Econometrics and Statistics, Booth School of Business, University of Chicago

主旨演讲嘉宾: 芝加哥大学布斯商学院计量经济学和统计学副教授 **修大成**

2:30PM-3:00PM

**Construction of Financial News Sentiment Indices Using Deep Neural Networks**

利用深度神经网络建立金融新闻情绪指标

**Shaokai Wang**, Guanghua School of Management, Peking University

北京大学光华管理学院 **Shaokai Wang**

**Zili Zhang**, Harvest Fund Management Co., Ltd

嘉实基金管理有限公司 **Zili Zhang**

**Presenter: Shaokai Wang**

演讲人: **Shaokai Wang**

3:00PM-3:30PM

**Factor Investing: A Bayesian Ensemble Learning**

要素投资: 贝叶斯集成学习

**Guanhao Feng**, College of Business, City University of Hong Kong

香港城市大学商学院 **Guanhao Feng**

**Jingyu He**, Booth School of Business, University of Chicago

芝加哥大学布斯商学院 **Jingyu He**

**Presenter: Guanhao Feng**

演讲人: **Guanhao Feng**

Coffee break 3:30PM - 3:50PM

茶歇: 3:30PM - 3:50PM

3:50PM - 4:20PM

**Ensemble Modeling in Machine Learning with an Application to Trading**

机器学习中的集成建模及其在交易中的应用

**Ahmet Goncu**, Hedge Fund Research Centre, Shanghai Advanced Institute of Finance (SAIF),  
Shanghai Jiao Tong University.

上海交通大学上海高级金融学院 (SAIF) 对冲基金研究中心 **Ahmet Goncu**

**Hong Yan**, Hedge Fund Research Centre, Shanghai Advanced Institute of Finance (SAIF),  
Shanghai Jiao Tong University.

上海交通大学上海高级金融学院 (SAIF) 对冲基金研究中心 **严弘**

**Xi Zhao**, Hedge Fund Research Centre, Shanghai Advanced Institute of Finance (SAIF),  
Shanghai Jiao Tong University.

上海交通大学上海高级金融学院 (SAIF) 对冲基金研究中心 **Xi Zhao**

**Presenter: Ahmet Goncu**

**演讲人: Ahmet Goncu**

4:20PM - 4:50PM

**Identifying Overvalued and Undervalued Stock Market and Market Timing in Retirement funds**

识别高估和低估的股票市场以及退休基金的市场时机

**Weishen Wang**, Department of Finance, College/University of Charleston, SC

查尔斯顿大学/学院 金融系 **Weishen Wang**

**Seung Hun Han**, School of Business and Technology Management College of Business; Korea  
Advanced Institute of Science and Technology (KAIST)

韩国科学技术院 商学院商业与科技管理系 **Seung Hun Han**

**Presenter: Weishen Wang**

**演讲人: Weishen Wang**

4:50PM - 5:20PM

## **Economic Meaning of Bitcoin Mining**

### 比特币开采的经济意义

**Min Dai**, Professor, Department of Mathematics and Risk Management Institute, National University of Singapore

新加坡国立大学数学系；新加坡国立大学风险管理研究所教授 **戴民**

**Wei Jiang**, Risk Management Institute, National University of Singapore

新加坡国立大学风险管理研究所 **蒋为**

**Steven Kou**, Questrom Professor in Management, Questrom School of Business, Boston University

波士顿大学凯斯特罗姆商学院管理学教授 **Steven Kou**

**Cong Qin**, Center for Financial Engineering, Soochow University

苏州大学金融工程研究中心 **秦聪**

**Presenter: Cong Qin**

演讲人：**秦聪**

5:20PM - 5:50PM

**Speech: CRIX - The Cryptocurrency Index**

**Speaker: Simon Trimborn**, Department of Mathematics at National University of Singapore

新加坡国立大学数学系 **Simon Trimborn**