

2019 International Conference on FinTech

活动时间：2019年6月10日-11日

活动地点：上海高级金融学院徐汇校区（上海市淮海西路211号）303

活动议程：

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

氩信科技创始人 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**