

2026 SAIF-CAFR Frontier in Finance Research Series

Preliminary Program

Time: May 17-18, 2026

Venue: Shanghai Advanced Institute of Finance, Shanghai Jiao Tong University, No.
211 West Huaihai Road, Shanghai

9:00AM - 12:00AM, May 17

Macroeconomic shocks, expectations, and large-scale portfolios

Professor Rossen Valkanov

Rady School of Management, University of California San Diego

2:00PM - 5:00PM, May 17

Factor Structure and Risk Premium

Professor Jun Liu

Rady School of Management, University of California at San Diego

9:00AM - 12:00AM, May 18

AI for Economics and Finance

Professor Will Cong

SC Johnson College of Business, Cornell University