

International Conference on Quantitative Finance

July 13, 2015

Grand Hyatt Hotel, Macao, P.R. China

Sponsored by

King's College London, European Quantitative Finance (P.R. China),
Macquarie University,
City University of Hong Kong, P.R. China

Location: A, A, G, B, 2, P.

- 8:15-9:00 **Registration**
- 9:00-9:10 **Opening Ceremony**
Chairman: Hongbin Cai (P.R. China)
Co-Chair: Song Xi Chen (P.R. China)
- 9:10-10:00 **Keynote Speech**
Chairman: Prof. Charles Goodhart, CML
Co-Chair: Yacine Aït-Sahalia (Princeton University)
Co-Chair: Song Xi Chen (P.R. China)
- 10:00-10:15 **Coffee and tea**
- 10:15-12:15 **Section I**
Chairman: Jianming Xia (City University of Hong Kong)
- 10:15-10:45 Chair: Benoit L. Schott (University of Toronto)
Co-Chair: Zengjing Chen (P.R. China)
- 10:45-11:15 Chair: Yacine Aït-Sahalia (Princeton University)
Co-Chair: Xinbing Kong (P.R. China)
- 11:15-11:45 Chair: Andrew Ross (Princeton University), David Fiaschi (Macquarie University), J. David Powell (City of London), Frank E. Visser (City of London)
Co-Chair: Seungmoon Choi (P.R. China)
- 11:45-12:15 Chair: Andrew Ross (Princeton University), David Fiaschi (Macquarie University), J. David Powell (City of London), Frank E. Visser (City of London)
Co-Chair: Yue-Kuen Kwok (Hong Kong Baptist University)

12:15-13:30	Lunch
13:30-15:30	Section II Chair: Xinbing Kong (Peking University)
13:30-14:00	Topic: MP -R, -A and CAPM: Evidence from E Chair: Chenghu Ma (Renmin University)
14:00-14:30	Topic: D Chair: Yongjin Wang (Nanyang Technological University)
14:30-15:00	Topic: A Chair: Jianming Xia (Central Finance)
15:00-15:30	Topic: Q Chair: Yongchang Feng (Qingdao University)
15:30-16:00	Coffee and tea
16:00-17:30	Section III Chair: Seungmoon Choi (Korea University)
16:00-16:30	Topic: A Chair: Zenghu Li (Beihang University)
16:30-17:00	Topic: A Chair: Tao Zou (Peking University)
17:00-17:30	Topic: O Chair: Jiangmin Xu (Peking University)