

International Conference on Quantitative Finance

July 13, 2015

Grand Hyatt Macau, Pegasus Theatre

Sponsored by

Ko Lin Ma, E. Q. F. (Pegasus),

Macau Economic

Commission, Pegasus

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

8:15-9:00 **Registration**

9:00-9:10 **Opening Ceremony**

MC: Hongbin Cai (Pegasus)

Chair: Song Xi Chen (Pegasus)

9:10-10:00 **Keynote Speech**

MC: Pegasus Commission

Speaker: Yacine Aït-Sahalia (Pegasus)

Chair: Song Xi Chen (Pegasus)

10:00-10:15 **Coffee and tea**

10:15-12:15 **Section I**

Chair: Jianming Xia (C. A. S.)

10:15-10:45 MC: B. L. Chen (Pegasus)

Speaker: Zengjing Chen (Pegasus)

10:45-11:15 MC: Xinbing Kong (Pegasus)

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11:15-11:45 MC: A. D. F. M. (Pegasus)

Speaker: D. P. C. F. E. (Pegasus)

Speaker: Seungmoon Choi (Pegasus)

11:45-12:15 MC: A. P. D. E. S. O. (Pegasus)

Speaker: Yue-Kuen Kwok (H. K. T. S.)

12:15-13:30	Lunch
13:30-15:30	Section II C 讲: Xinbing Kong (S 讲 T 讲)
13:30-14:00	A 讲: MPS-R 讲-A 讲, S 讲-CAPM: E 讲 E 讲 S 讲: Chenghu Ma (R 讲 T 讲)
14:00-14:30	A 讲: S 讲 D 讲 P 讲 F 讲 S 讲: Yongjin Wang (N 讲 T 讲)
14:30-15:00	A 讲: A 讲 P 讲 D 讲 S 讲: Jianming Xia (C 讲 A 讲 S 讲)
15:00-15:30	A 讲: S 讲: Yongchang Feng (Q 讲, Q 讲)
15:30-16:00	Coffee and tea
16:00-17:30	Section III C 讲: Seungmoon Choi (T 讲 S 讲)
16:00-16:30	A 讲: A 讲 C 讲-R 讲 S 讲: Zenghu Li (B 讲 N 讲 T 讲)
16:30-17:00	A 讲: A C 讲 M 讲 R 讲 D 讲 F 讲 P 讲 M 讲 S 讲: Tao Zou (P 讲 T 讲)
17:00-17:30	A 讲: O 讲 S 讲 H 讲 S 讲: Jiangmin Xu (P 讲 T 讲)