



**Fourteenth Annual  
Risk Management Conference**  
29 & 30 July 2021  
(Virtual Event)



The Risk Management Institute (RMI) at the National University of Singapore invites submissions for its Fourteenth Annual Risk Management Conference to be held virtually on 29 & 30 July 2021.

This international conference will provide a platform for policy makers, regulators, industry executives, and researchers from academia and industry to enhance their risk management techniques, explore the latest investment strategies, and manage the fundamental regulatory changes in the financial sector.

**Scientific programme**

The scientific programme will follow the format of an academic conference. It will consist of submitted papers on the theme of financial risk management, to be reviewed and selected by an international panel of experts. Submitted papers must represent original and unpublished research. Concurrent sessions will be devoted to the dissemination of scientific findings. Suggested topics of interest include, but are not limited to:

- Understanding and modelling systemic risk
- Fintech and machine learning in risk management
- Corporate risk management theory and practice
- Operational, market, and credit risks modelling
- Impact of regulation on financial markets and practice
- Liquidity risks and their implications
- Risk management issues in derivatives, structured products, and alternative investments
- Mathematical and computational finance
- Statistical and econometric techniques in finance
- Macro-finance and financial economics
- High frequency data and high dimensional statistics

In addition to the scientific programme, there will also be a policy forum which aims to provide a platform for invited speakers and panellists from industry, regulatory agencies, and academia, who are experts in the field of financial risk management to share their insights on issues of interest to the risk management community. The agenda will also feature a **keynote speech by Prof. Darrell Duffie (Stanford University)** and **plenary talks by Prof. Zhiguo He (University of Chicago), Prof. Dacheng Xiu (University of Chicago) and Prof. Xunyu Zhou (Columbia University)**.

**Paper submission**

Submissions may be made via the conference [website](#). If you have any queries, please contact Ms. Shivani Nakhare at [rmins@nus.edu.sg](mailto:rmins@nus.edu.sg). The submission deadline is extended till **30 June 2021**. Decisions on submissions will be made on a rolling basis.

**Programme Committee**

- Kan Chen (National University of Singapore)
- Yi-Chun Chen (National University of Singapore)
- Min Dai (National University of Singapore)
- Yeneng Sun (National University of Singapore)

**For more updates and information, please visit RMI [website](#).**