



Key Laboratory of Mathematical Economics
and Quantitative Finance (Peking University),
Ministry of Education (LMEQF)



PHBS

北京大学汇丰商学院



Sixth PKU-NUS Annual International Conference on Quantitative Finance and Economics

14 – 15 May 2022

Online Event. Joining instructions will be provided to you before the event.

The 6th PKU-NUS Annual International Conference on Quantitative Finance and Economics (14 – 15 May 2022, Beijing, China), will be jointly organized by:

1. Key Laboratory of Mathematical Economics and Quantitative Finance, Peking University
2. HSBC Business School, Peking University
3. Risk Management Institute, National University of Singapore

This international conference aims to provide a platform for researchers and practitioners from academia and industry to enhance their quantitative finance techniques, explore the latest investment strategies and manage the fundamental regulatory changes in the financial sector.

Programme (14 – 15 May)

The scientific programme will follow the format of an academic conference. It will consist of submitted papers on the theme of quantitative finance and economics, 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 Submitted papers must represent original and unpublished research.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:

- Actuarial Science
- Algorithmic trading
- Computational finance
- Financial modelling
- Governance
- Liquidity and credit risk
- Portfolio selection
- FinTech
- Macroeconomics
- Mathematical economics
- Mean field game theory
- Microeconomics
- Monetary economics

Paper Submission and Registration method

Full paper is not required but submissions should include abstract of the paper. The submission deadline is 1 April 2022. The authors will be notified of the review committee's decision by 8 April 2022. Submissions may be made via the conference website: <https://english.phbs.pku.edu.cn/nus/>. If you have any queries, please contact Cao Jin at imeqf@gsm.pku.edu.cn. There are no registration fees for the conference.