SEVENTEENTH ANNUAL RISK MANAGEMENT CONFERENCE

Conrad Centennial Singapore – 15 August 2024

(The Ballroom, Level 2)

Thursday, 15 August 2024	
8:10 – 8:50	**Registration**
8:50 – 8:55	**Welcome and Introductory Remarks** **Prof. Yi-Chun Chen**, *Director, NUS Risk Management Institute (RMI) and Professor of Economics, NUS*
8:55 – 9:00	**Introduction to the Keynote Speaker** **Prof. Neng Wang**, *Dean's Distinguished Chair Professor of Finance and Senior Associate Dean, Cheung Kong Graduate School of Business and Visiting Professor, NUS RMI*
9:00 – 10:00	**Keynote Talk**
	Topic: Intangibles as Financial Assets, Valuation, and Growth **Speaker:** **Prof. Janice Eberly**, *Distinguished Fellow at the Golub Center for Finance and Policy, visiting the Sloan School at MIT & James R. and Helen D. Russell Professor of Finance, Northwestern University*
10:00 – 10:20	**Coffee Break**
10:20 – 11:20	**Panel 1**
	Risk Landscape – Complexity and Feedback Loops • Major elections amid political polarisation • Multiple geo-political flash points and their implications for trade • Monetary policy pathways remaining unclear • Operational, cyber-related, and Climate-related risks gaining salience **Speakers:** **Dr. Prakash Kannan,** *Chief Economist and Director of the Economics & Investment Strategy, GIC* **Dr. Martin Leo**, *Chief Risk Officer, National University of Singapore* **Ms. Selena Ling**, *Chief Economist & Head of Global Markets Research & Strategy Global Markets, OCBC* **Mr. Praveen Tekchandani**, *Partner, Climate Change & Sustainability Services, Ernst & Young LLP* **Session Chair:** **Mr. Lutfey Siddiqi**, *Adjunct Professor, NUS RMI*
11:20 – 12:30	**Panel 2 (Jointly organized with IACPM)**
11:20 – 11:40	**Realizing Climate Finance Opportunities in Asia and Beyond Opening Remarks** • Review of IACPM – Oliver Wyman survey findings • New product and service opportunities • Organizational enablers • Path forward **Speaker**: **Mr. Timothy Colyer**, *Partner and Head of Climate and Sustainability, Asia Pacific, Oliver Wyman*
11:40 – 12:30	**Implementing Realizing Climate Finance Opportunities – Roles of Risk and Credit Portfolio Management (A Panel Discussion)** • Organizational structures • Risk and portfolio steering and deal level implications • New products and services • Lessons learned **Speakers:** **Mr. Timothy Colyer**, *Partner and Head of Climate and Sustainability, Asia Pacific, Oliver Wyman* **Mr. Tristan Knowles**, *Private Sector Climate Finance Specialist, Asian Development Bank* **Mr. Helge Muenkel**, *Chief Sustainability Officer, DBS Bank* **Session Chair:** **Ms. Marcia Banks**, *Deputy Executive Director, IACPM*

12:30 – 13:40	**Lunch**			
13:40 – 14:30	**Plenary Talk**			
	Topic: Teaching Economics to the Machines **Speaker:** **Prof. Hui Chen**, *Nomura Professor of Finance at the Sloan School of Management, MIT*			
14:30 – 15:00	**Coffee Break**			
15:00 – 17:45	**Track A**	**Track B**	**Track C**	**Track D**
Session 1	**Contributed Session** **Digital Quantitative Finance** **Hosted and Chaired by Prof. Ying Chen** (National University of Singapore)	**Contributed Session** **Climate Finance** **Hosted and Chaired by Dr. Emirhan Ilhan** (National University of Singapore)	**Contributed Session** **Computational Finance and Market Strategies** **Co-Hosted and Co-Chaired by Dr. Marko Hans Weber and Dr. Julian Sester** (National University of Singapore)	**Contributed Session** **Banking Sector Shocks** **Hosted by Dr. Karsten Muller and Chaired by Tianyue Ruan** (National University of Singapore)
15:00 – 15:50	**Semi-Plenary Talk** ***A Quantum Ready Model for Large-Scale Constrained Portfolio Optimization*** **Speaker:** **Prof. Thorsten Koch** (Technische Universitaet zu Berlin & Zuse Institute Berlin)	**Semi-Plenary Talk** ***Climate Change, Demand Uncertainty, and Firms' Investments: Evidence from Planned Power Plants*** **Speaker:** **Prof. Thomas Schmid** (University of Hong Kong)	**Semi-Plenary Talk** ***Playing with Fire? A Mean Field Game Analysis of Fire Sales and Systemic Risk under Regulatory Capital Constraints*** **Speaker:** **Prof. Rüdiger Frey** (Vienna University for Economics and Business)	
15:50 – 16:05	**Coffee Break**			
16:05 – 17:45	1. ***Stress Testing Spillover Risk in Mutual Funds*** **Marko Weber** (National University of Singapore) 2. ***Preference-based Reinforcement Learning with Financial Applications*** **Denis Belomestny** (Duisburg-Essen University.) 3. ***Price Discovery on Decentralized Exchangers*** **Shihao Yu** (Singapore Management University) 4. ***Measuring Name Concentrations Through Deep Learning*** **Julian Sester** (National University of Singapore)	1. ***Carbon Offsets: Decarbonization or Transition-Washing?*** **Sehoon Kim** (University of Florida) 2. ***Short-Term Climate Cycles, Forecasts, and Operating Performance*** **Sorabh Tomar** (Southern Methodist University) 3. ***Search Frictions and Green Investment*** **Cristian Badarinza** (National University of Singapore) 4. ***Mandatory Climate Adaptation: Evidence on Firms and Workplace Safety*** **Nora Pankratz** (University of Toronto)	1. ***Deep Learning Algorithm for Solving High-Dimensional Nonlinear PDEs in Finance*** **Ariel Neufeld** (Nanyang Technological University) 2. ***Optimal Trade Execution with Learning*** **Andrew Lim** (National University of Singapore) 3. ***A Nonlocal BSDE Approach to Dynamic Mean-Variance Asset Allocation in General Incomplete Markets*** **Chi Seng Pun** (Nanyang Technological University) 4. ***Mosaics of Predictability*** **Guanhao Feng** (City University of Hong Kong)	1. ***Size-Based Regulation and Bank Fragility: Evidence from the Wells Fargo Asset Cap*** **Tianyue Ruan** (National University of Singapore) 2. ***Robo-Advisors and Investor Behavior*** **Pengfei Ma** (Singapore Management University) 3. ***Option Mispricing and Alpha Portfolios*** **Junye Li** (Fudan University) 4. ***Were Bank CEOs Rewarded for Taking Subprime Gambles?*** **Dietmar Leisen** (Johannes Gutenberg University)

Notes:
1. **Keynote Talk: 50 minutes for presentation and 10 minutes for Q&A.**
2. **Plenary & Semi-Plenary Talks: 40 mins for presentation and 10 mins for Q&A.**
3. **Session 1 contributed talks (Track A, B, C, D): 20 minutes for presentation, 5 minutes for Q&A.**

Organized by NUS Risk Management Institute (RMI) in collaboration with International Association of Credit Portfolio Managers (IACPM)