

大会主题报告

大会主题报告一

Topic: 金融大数据与资产定价及风险管理

Reporter: Prof. Wei Zhang, Tianjin University 张维 天津大学



张维，现任天津大学管理与经济学部主任。1997 年获国家教育部“跨世纪优秀人才”称号，1999 年获国务院政府特殊津贴。主要科研方向涉及金融风险管理、资产定价、计算实验金融和中小企业融资等。在长期研究工作中，完成国家自然科学基金等各类科研项目 30 余项，发表高水平科研论文 300 余篇。出版《计算实验金融研究》专著 1 部。获得省部级以上科研奖励 4 次。目前担任社会专业团体协会职务主要有：中国系统工程学会副理事长、金融系统工程专业委员会副主任，中国管理现代化研究会副理事长等学术职务。

大会主题报告二

Topic: The Role of Stock Price Level in the Governance of Innovation

Reporter: Prof. Ji-Chai Lin, Louisiana State University



Dr. Ji-Chai Lin is the holder of Lloyd F. Collette Endowed Chair of Financial Services and Professor of Finance at LSU. He has a broad range of research interests, particularly in Investments, Corporate Finance, Market Microstructure, Investor Behavior, Market Efficiency, Analyst Recommendations, and IPOs. Dr. Lin has published his research in the prestigious research journals in the finance discipline, including *the Journal of Finance*, *Journal of Financial Economics*, *Review of Financial Studies*, *Journal of Financial and Quantitative Analysis*, *Journal of Corporate Finance*, *Financial Management*, *Journal of Financial Markets*, and *Journal of Banking and Finance*. He is an Associate Editor of *Asia-Pacific Journal of Financial*

Studies and Review of Pacific Basin Financial Markets and Policies, and on the advisory board of *Annals of Financial Economics* and the editorial board of *Journal of Financial Studies*.

大会主题报告三

Topic: Rank Dependent Utility and Risk Taking

Reporter: Prof. Xunyu Zhou, Mathematical Institute University of Oxford
Chinese University of Hong Kong



Xunyu Zhou is currently Choh-Ming Li Professor of Systems Engineering and Engineering Management at the Chinese University of Hong Kong and the Nomura Professor of Mathematical Finance at University of Oxford. His primary research areas are mathematical finance and stochastic control, and he has engaged in quantitative behavioral finance research lately. He is an IEEE Fellow, a Humboldt Distinguished Lecturer, and recipient of Royal Society Wolfson Award, SIAM Outstanding Paper Prize and Croucher Senior Research Fellowship. He has been on the editorial boards of many top-tier journals.