



2016 First Seoul-Tokyo-Stanford Workshop on Financial Statistics and Risk Management

The primary purpose of the 1st Seoul-Tokyo-Stanford (STS) workshop is to bring together leading academic experts, practitioners and junior researchers to share research that underscores the contributions of Probability and Statistics to the development of quantitative models, methods, techniques and technologies in the fields of Finance, Insurance and Risk Management.

- PERIOD** | April 1st (Fri) ~ 2nd (Sat), 2016
- PLACE** | Sangsan Mathematical Building, Seoul National University, Seoul, Korea
- REGISTRATION** | Department of Statistics, SNU (<http://stat.snu.ac.kr>)
 Fee : Standard : 100K (KRW), Student: 50K (KRW)
 Registration includes : Daily mid-morning and mid-afternoon coffee and tea breaks.
 Admission to the Friday night reception
 Admission to three short courses.

CONTACT RELATED TO WORKSHOP SCHEDULE AND REGISTRATION

E-mail : sri@stat.snu.ac.kr Phone : 02-880-5718

Field	Title	Speaker	Room
14:00~16:00 April 1st (Fri)			
QF1-Financial Modeling and Applications	Marginal Expected Shortfall Based on Nonlinear Relationship between Firm and Market Return	Woojin Chang (Seoul National Univ.)	Auditorium
	Asymmetric modeling of price change in commodity futures	Yoshinori Kawasaki (Institute of Statistical Mathematics)	
	Remarks on Malliavin-Mancino's Fourier Estimation Method	Jiro Akahori (Ritsumeikan Univ.)	
IS1-Acad	Standardizing the Giant: Mitigating Longevity Risk in China through Capital Markets Solutions	Johnny Li (Univ. Waterloo)	Room 104
	Cyber Risk and Insurance	Chang Ki Kim (Korea Univ.)	
	A Gamma Kernel Density Estimation for Insurance Loss Data	Yongho Jeon (Yonsei Univ.)	
FS and RM-Risks of Financial Markets	Evaluating Capital Allocation with Distortion Risk Measures	Hideatsu Tsukahara (Seijo University)	Room 406
	Measuring Credit Risk of US Energy CBs and Market Ratings	Takeaki Kariya (Meiji Univ.)	
	The Skewness Risk Premium in Equilibrium and Stock Return Predictability	Hiroshi Sasaki (Mizuho DL Financial Technology)	
16:30~18:00 April 1st (Fri)			
Plenary Speaker	Big data analytics in insurance and finance	T.L.Lai (Stanford Univ.)	Auditorium
09:00~11:00 April 2nd (Sat)			
QF2-Practices of Financial Markets	Derivatives business of the securities companies in Korea	Hoyoung Kim (KDB Daewoo Securities)	Auditorium
	Adaptive Trading Algorithm with Real-time Signals	Chulki Kim (Bank of America, NY)	
	Financial Stress Test: A Case Study in China	Nan Zhang (Hiroshima Shudo Univ.)	
IS2-Business	Impact Study on New Solvency Framework in Korea	Jaerin Cho (Korea Insurance Development Institute)	Room 104
	Big Data in the Insurance Industry : Some Examples and a View	Jeonggang Seo (Samsung Fire and Marine Insurance Co.)	
	Simplified Issues in Korean Insurance Market	Hyesun Lim (Swiss Re, Korea)	
QF3-Quantitative Methods in Financial Derivatives	Stochastic Intensity Margin Modeling of Credit Default Swap Portfolios	Baeho Kim (Korea Univ.)	Room 406
	Applications of an Asymptotic Expansion Method to Computational Finance	Kenichiro Shiraya (Univ. of Tokyo)	
	Unbiased Estimators of the Greeks for General General Diffusion Processes	Wanmo Kang (KAIST)	
11:20~12:20 April 2nd (Sat)			
Plenary Speaker	The Ross Recovery under the Hull-White Model	Masaaki Kijima (Tokyo Metropolitan Univ.)	Auditorium
14:00~16:30 April 2nd (Sat)			
Short Course, QF	High-frequency Trading: Algorithms, Data Analytics, and Financial Models	Sam. Po-Shing Wong (Hong Kong)	Auditorium
Short Course, IS	Extreme Value Theory for Heavy Tailed Insurance Datasets	Joseph H-T Kim (Yonsei Univ.)	Room 104

HOST. Statistical Research Institute, Seoul National University

- SPONSOR.**
1. Stanford FARM (Financial and Risk Modeling Institute)
 2. SRC (Data Science For Knowledge Creation Research Center), Seoul National University
 3. RIM (Research Institute of Mathematics), Seoul National University