Workshop on Statistical Arbitrage and High-Frequency Trading

Organized by the Institute of Quantitative Finance, XJTLU
http://academic.xjtlu.edu.cn/IQF/SitePages/HomePage.aspx

Schedule

June 13th, 2015

9:45 – 10:00	Opening
10:00 – 11:00	Speaker: Dr. Nan Zhang, Quantitative Analyst, Citic Securities, Shenzhen Title: Machine learning in high-frequency trading on stock index futures
11:00 – 11:10	Coffee Break
11:10 – 12:10	Speaker: Dr. Ahmet Goncu, Director of the Institute of Quantitative Finance, XJTLU Title: Statistical Arbitrage with Pairs Trading
12:10 – 13:00	Lunch Break
13:00 – 14:00	Speaker: Dr. Haiping Lan, Researcher, Guosen Securities, Shenzhen Title: High frequency arbitrage and its application in Chinese Markets
14:00 – 14.30	Speaker: Dr. Yi Hong, International Business School Suzhou, XJTLU Title: On Stochastic Behavior, Term Structure and Risk Premia in Volatility Futures Market
14:30 – 15.00	Speaker: Dr. Michael Chng, International Business School Suzhou, XJTLU Title: Arbitrage activity and price discovery across CSI300 spot, futures and ETF markets
15.00-15.30	Speaker: Hao Yang, Department of Mathematical Sciences, XJTLU Title: Variance-Gamma and Normal-Inverse Gaussian Models: Goodness-of-fit to Chinese high-frequency index returns
15.30-16.00	Speaker: Yurun Yang, Department of Mathematical Sciences, XJTLU Title: On the mathematical definitions of statistical arbitrage

Venue
Central Building
CB1106
Xian Jiaotong
Liverpool
University

Note: If you would like to attend please sign up your name with Ms. Danqing Dou email: Danqing.Dou@xjtlu.edu.cn