

## **SoFiE Financial Econometrics Summer School**

### **"Machine Learning in Finance"**

**Indicated times are China Standard Time**

**19:00-24:00**

**Professor Jianqing Fan**

**Princeton University**

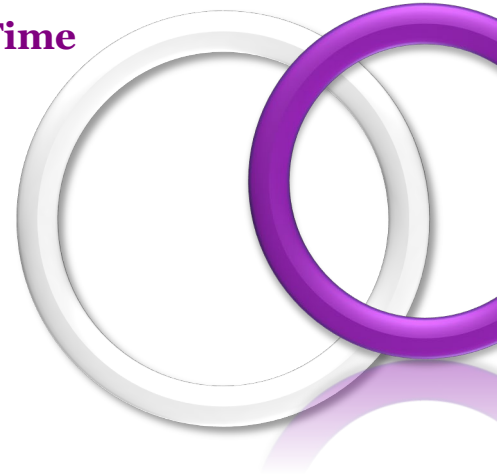
**Professor Dacheng Xiu**

**The University of Chicago Booth School of Business**

**August 2-August 6, 2021**

**Online program via Zoom**

**Meeting ID: 918 4294 8023**



**Monday 2 August 2021 (7PM-12AM China Standard Time)**

6:30 – 7:00pm	<b>Zoom check in</b>
7:00 – 7:10pm	<b>Opening Speech:</b> <b>Jeffrey Lehman</b> , Vice Chancellor of NYU Shanghai
7:10 - 8:25pm	<b>Lecture 1:</b> Building statistical machine learning models-Jianqing Fan
8:25 - 8:40pm	<b>Break</b>
8:40 - 9:55pm	<b>Lecture 2:</b> Building statistical machine learning models-Jianqing Fan
9:55 - 10:00pm	<b>Break</b>
10:00 - 11:00pm	<b>Presentation 1:</b> Benchmarking Individual Corporate Bonds-He Xin(City University of Hong Kong)
11:00 - 12:00am	<b>Guest Speaker 1:</b> Bryan Kelly (Yale School of Management)

**Tuesday 3 August 2021 (7PM-12AM China Standard Time)**

7:00 - 8:15pm	<b>Lecture 3:</b> Modeling Selection and Feature Screening-Dacheng Xiu
8:15 - 8:30pm	<b>Break</b>
8:30 - 9:45pm	<b>Lecture 4:</b> Modeling Selection and Feature Screening-Dacheng Xiu
9:45 - 10:00pm	<b>Break</b>
10:00 - 11:00pm	<b>Guest speaker 2:</b> Professor Yacine Ait-Salahia (Princeton University)

11:00 - 12:00am	<b>Presentation 2:</b> Firm-level Climate Change Exposure-Ruishen Zhang(Shanghai University of Finance and Economics)
<b>Wednesday 4 August 2021(7PM-12AM China Standard Time)</b>	
7:00 - 8:15pm	<b>Lecture 5:</b> Supervised Learning-Jianqing Fan
8:15 - 8:30pm	<b>Break</b>
8:30 - 9:45pm	<b>Lecture 6:</b> Supervised Learning-Jianqing Fan
9:45 - 10:00pm	<b>Break</b>
10:00 - 11:00pm	<b>Presentation 3:</b> How Do Board Characteristics Affect Firm Performance? : Evidence from Machine Learning -Zhang Peng (Tsinghua SEM)
11:00 - 12:00am	<b>Presentation 4:</b> AlphaPortfolio: Direct Construction Through Reinforcement Learning and Interpretable AI- Will Cong (Cornell University)
<b>Thursday 5 August 2021(7PM-12AM China Standard Time)</b>	
7:00 - 8:15pm	<b>Lecture 7:</b> Unsupervised Learning-Dacheng Xiu
8:15 - 8:30pm	<b>Break</b>
8:30 - 9:45pm	<b>Lecture 8:</b> Unsupervised Learning-Dacheng Xiu
9:45 - 10:00pm	<b>Break</b>
10:00 - 11:00pm	<b>Guest Speaker 3:</b> Professor Stefano Giglio (Yale School of Management)
11:00 - 12:00am	<b>Presentation 5:</b> Fat and Fatter: Monthly Crash Risk and Investor Trading -Qian Yang(Michigan State University)

**Friday 6 August 2021(7PM-12AM China Standard Time)**

7:00 - 8:15pm	<b>Lecture 9:</b> Deep Learning-Jianqing Fan and Dacheng Xiu
8:15 - 8:30pm	<b>Break</b>
8:30 - 9:45pm	<b>Lecture 10:</b> Deep Learning-Jianqing Fan and Dacheng Xiu
9:45 - 10:00pm	<b>Break</b>
10:00 - 11:00pm	<b>Presentation 6:</b> A generalised $p$ -norm filter for time-varying parameter models -Ilias Chronopoulos(King's College London)
11:00 - 12:00am	<b>Presentation 7:</b> High Dimensional Generalised Least squares Inference -Katerina Chrysikou(King's College London)
	<b>Concluding remarks</b>

If you have any questions, please contact us:

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