SoFiE The Society for Financial Econometrics

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

NYU 上海 SHANGHAI 纽约大学
Volatility Institute
波动研究所

NYU 上海 SHANGHAI 纽约大学

Monday 2 August 2021 (7PM-12AM China Standard Time)	
6:30 – 7:00pm	**Zoom check in**
7:00 – 7:10pm	**Opening Speech:** **Jeffrey Lehman**, Vice Chancellor of NYU Shanghai
7:10 - 8:25pm	**Lecture 1:** Building statistical machine learning models-Jianqing Fan
8:25 - 8:40pm	**Break**
8:40 - 9:55pm	**Lecture 2:** Building statistical machine learning models-Jianqing Fan
9:55 - 10:00pm	**Break**
10:00 - 11:00pm	**Presentation 1:** Benchmarking Individual Corporate Bonds–He Xin(City University of Hong Kong)
11:00 - 12:00am	**Guest Speaker 1:** Bryan Kelly (Yale School of Management)
Tuesday 3 August 2021 (7PM-12AM China Standard Time)	
7:00 - 8:15pm	**Lecture 3:** Modeling Selection and Feature Screening-Dacheng Xiu
8:15 - 8:30pm	**Break**
8:30 - 9:45pm	**Lecture 4:** Modeling Selection and Feature Screening-Dacheng Xiu
9:45 - 10:00pm	**Break**
10:00 - 11:00pm	**Guest speaker 2:** Professor Yacine Ait-Salahia (Princeton University)

11:00 - 12:00am	**Presentation 2:** Firm-level Climate Change Exposure-Ruishen Zhang(Shanghai University of Finance and Economics)
Wednesday 4 August 2021(7PM-12AM China Standard Time)	
7:00 - 8:15pm	**Lecture 5:** Supervised Learning-Jianqing Fan
8:15 - 8:30pm	**Break**
8:30 - 9:45pm	**Lecture 6:** Supervised Learning-Jianqing Fan
9:45 - 10:00pm	**Break**
10:00 - 11:00pm	**Presentation 3:** How Do Board Characteristics Affect Firm Performance? : Evidence from Machine Learning -Zhang Peng (Tsinghua SEM)
11:00 - 12:00am	**Presentation 4:** AlphaPortfolio: Direct Construction Through Reinforcement Learning and Interpretable AI– Will Cong (Cornell University)
Thursday 5 August 2021(7PM-12AM China Standard Time)	
7:00 - 8:15pm	**Lecture 7:** Unsupervised Learning-Dacheng Xiu
8:15 - 8:30pm	**Break**
8:30 - 9:45pm	**Lecture 8:** Unsupervised Learning-Dacheng Xiu
9:45 - 10:00pm	**Break**
10:00 - 11:00pm	**Guest Speaker 3:** Professor Stefano Giglio (Yale School of Management)
11:00 - 12:00am	**Presentation 5:** 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	**Lecture 9:** Deep Learning-Jianqing Fan and Dacheng Xiu
8:15 - 8:30pm	**Break**
8:30 - 9:45pm	**Lecture 10:** Deep Learning-Jianqing Fan and Dacheng Xiu
9:45 - 10:00pm	**Break**
10:00 - 11:00pm	**Presentation 6:** A generalised `p-norm filter for time-varying parameter models -Ilias Chronopoulos(King's College London)
11:00 - 12:00am	**Presentation 7:** High Dimensional Generalised Least squares Inference -Katerina Chrysikou(King's College London)
	Concluding remarks

If you have any questions, please contact us:

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