One Day Workshop on Financial Mathematics and its Applications

Date：July 10, Friday 2015

Venue：中研院數學所 6 樓演講廳(台大校區)
Auditorium, 6 Floor, Institute of Mathematics (NTU Campus)

09:30 - 10:30	A Model of Liquidity Risk and a New Class of Systemic Risk Measures.	**Jean-Pierre Fouque**, University of California, Santa Barbara
10:30 - 10:45	Break	
10:45 - 11:45	Portfolio Optimization in Stochastic Environment.	**Jean-Pierre Fouque**, University of California, Santa Barbara
14:30 – 15:30	Social Trading	**Jerry Peng**, Co-Founder of Leadin Tech.
15:30 - 15:45	Break	
15:45 - 16:45	Searching Engineering for Financial Information	**Li-Wei Yeh**, Co-Founder of Fugle Tech.

主辦 Organizer

國立清華大學計量財務金融學系
Department of Quantitative Finance, National Tsing Hua University

中央研究院數學研究所
Institute of Mathematics, Academia Sinica

協辦 Co-organizer

科技部數學研究推動中心
Mathematics Research Promotion Center, Ministry of Science and Technology